# QUARTERLY STATEMENT

OF THE

# Security Benefit Life Insurance Company

2025

OF

**Topeka**

IN THE STATE OF

**Kansas**

TO THE

**INSURANCE DEPARTMENT**

OF THE

**STATE OF**

AS OF

**JUNE 30, 2025**

LIFE, ACCIDENT & HEALTH/FRATERNAL

2025

6867520252010010102

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

# QUARTERLY STATEMENT

## AS OF JUNE 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

## Security Benefit Life Insurance Company

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

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 [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 02/22/1892 Commenced Business 02/22/1892

Statutory Home Office One Security Benefit Place (Street and Number), Topeka, KS, US 66636-0001 (City or Town, State, Country and Zip Code)

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

Mail Address One Security Benefit Place (Street and Number or P.O. Box), Topeka, KS, US 66636-0001 (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 (City or Town, State, Country and Zip Code) 785-438-1136 (Area Code) (Telephone Number)

Internet Web Site Address www.securitybenefit.com

Statutory Statement Contact John Anthony Diebold (Name) 785-438-1136 (Area Code) (Telephone Number) (Extension)

John.diebold@securitybenefit.com (E-mail Address) 785-246-5358 (FAX Number)

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| Douglas Glen Wolff | Chief Executive Officer | Brian John Beckett | Senior Vice President, Chief Financial Officer |
| Justin Francis Carroll | Senior Vice President, General Counsel and Secretary | Duc Xuan Ho | Vice President and Appointed Actuary |

## OTHER OFFICERS

| | | | |
|---|---|---|---|
| Jackie Renee Fox | Vice President | Jeanne Renee Slusher | Vice President and Chief Auditor |
| Carmen Renee Hill | Vice President and Chief Compliance Officer | John Forrest Guyot | Senior Vice President, Chief Legal Officer |
| Joseph William Wittrock | Senior Vice President and Chief Investment Officer | John Paul Wohletz | Vice President |
| Joseph James Elmy | Vice President, Tax Director | Rui Guo | Senior Vice President and Chief Actuary |
| Susan Janelle Lacey | Vice President, Head of FP&A | Lisa Young | Vice President and Treasurer |
| Thomas John Diemer | Interim Chief Risk Officer | | |

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| John Forrest Guyot | Joseph William Wittrock | Douglas Glen Wolff | Rui Guo |
| Brian John Beckett | | | |

State of Kansas

County of Shawnee ss

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

| Douglas Glen Wolff | Brian John Beckett | Justin Francis Carroll |
|---|---|---|
| Chief Executive Officer | Senior Vice President, Chief Financial Officer | Senior Vice President, General Counsel and Secretary |

Subscribed and sworn to before me this 13 day of August, 2025

TRINA M. TYLER
Notary Public - State of Kansas
My Appt. Expires 12-20-2028

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

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

# ASSETS

| | Current Statement Date | | | 4 |
|---|---|---|---|---|
| | 1 | 2 | 3 | |
| | Assets | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | December 31 Prior Year Net Admitted Assets |
| 1. Bonds | 24,006,446,542 | | 24,006,446,542 | 23,983,173,577 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 172,359,406 | | 172,359,406 | 185,991,360 |
| 2.2 Common stocks | 157,659,687 | | 157,659,687 | 53,086,543 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 2,666,240,388 | | 2,666,240,388 | 2,763,246,780 |
| 3.2 Other than first liens | | | | |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less $ encumbrances) | 23,757,757 | | 23,757,757 | 24,464,818 |
| 4.2 Properties held for the production of income (less $ encumbrances) | | | | |
| 4.3 Properties held for sale (less $ encumbrances) | | | | |
| 5. Cash ($ 2,889,514,778 ), cash equivalents ($ 1,353,753,299 ) and short-term investments ($ 3,730,432,002 ) | 7,973,700,079 | | 7,973,700,079 | 5,883,776,118 |
| 6. Contract loans (including $ premium notes) | 43,444,029 | | 43,444,029 | 44,365,500 |
| 7. Derivatives | 800,147,018 | 21,989,894 | 778,157,124 | 859,834,327 |
| 8. Other invested assets | 15,974,170,034 | 2,251,309 | 15,971,918,725 | 15,004,574,088 |
| 9. Receivables for securities | 91,348,603 | | 91,348,603 | 76,379,934 |
| 10. Securities lending reinvested collateral assets | 40,568,596 | | 40,568,596 | |
| 11. Aggregate write-ins for invested assets | 213,855,725 | | 213,855,725 | 95,340,287 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 52,163,697,864 | 24,241,203 | 52,139,456,661 | 48,974,233,332 |
| 13. Title plants less $ charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 602,398,600 | | 602,398,600 | 596,616,051 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 100,748 | | 100,748 | 101,742 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums) | 1,907,489 | | 1,907,489 | 1,646,797 |
| 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 | 276,353,799 | | 276,353,799 | 269,567,378 |
| 16.3 Other amounts receivable under reinsurance contracts | 7,538,972 | | 7,538,972 | 8,069,165 |
| 17. Amounts receivable relating to uninsured plans | | | | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 64,396,275 | | 64,396,275 | |
| 18.2 Net deferred tax asset | 302,211,620 | 43,996,767 | 258,214,853 | 296,805,134 |
| 19. Guaranty funds receivable or on deposit | 279,595 | | 279,595 | 279,595 |
| 20. Electronic data processing equipment and software | 238,427 | | 238,427 | 268,842 |
| 21. Furniture and equipment, including health care delivery assets ($ ) | 57,645 | 57,645 | | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. Receivables from parent, subsidiaries and affiliates | 4,147,273 | | 4,147,273 | 4,745,128 |
| 24. Health care ($ ) and other amounts receivable | | | | |
| 25. Aggregate write-ins for other-than-invested assets | 116,210,722 | 12,555,703 | 103,655,019 | 80,413,853 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 53,539,539,029 | 80,851,318 | 53,458,687,711 | 50,232,747,017 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 6,751,665,538 | | 6,751,665,538 | 6,749,124,548 |
| 28. Total (Lines 26 and 27) | 60,291,204,567 | 80,851,318 | 60,210,353,249 | 56,981,871,565 |
| **DETAILS OF WRITE-INS** | | | | |
| 1101. Cash collateral pledged on derivatives | 213,855,725 | | 213,855,725 | 95,340,287 |
| 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) | 213,855,725 | | 213,855,725 | 95,340,287 |
| 2501. Cash Value of Company Owned Life Insurance | 80,896,396 | | 80,896,396 | 77,589,634 |
| 2502. Miscellaneous Assets | 34,673,766 | 12,555,703 | 22,118,063 | 2,377,055 |
| 2503. Actuarial Risk Fees & Mortality Adj Due From S/A | 640,560 | | 640,560 | 447,164 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | | | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 116,210,722 | 12,555,703 | 103,655,019 | 80,413,853 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 32,595,101,559 less $ included in Line 6.3 (including $ Modco Reserve) | 32,595,101,559 | 30,799,721,336 |
| 2. | Aggregate reserve for accident and health contracts (including $ Modco Reserve) | 168,813 | 190,249 |
| 3. | Liability for deposit-type contracts (including $ Modco Reserve) | 557,073,487 | 553,606,230 |
| 4. | Contract claims: | | |
| | 4.1 Life | 1,943,745 | 1,950,597 |
| | 4.2 Accident and health | | |
| 5. | Policyholders' dividends/refunds to members $ and coupons $ due and unpaid | | |
| 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) | 74,000 | 74,000 |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco) | | |
| | 6.3 Coupons and similar benefits (including $ Modco) | | |
| 7. | Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums | 73,628 | 59,257 |
| 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 $ 5,629,239 assumed and $ 1,496,536 ceded | 7,125,775 | 7,863,754 |
| | 9.4 Interest Maintenance Reserve | 136,666,516 | 129,639,177 |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ , accident and health $ 5,109,673 and deposit-type contract funds $ | 5,109,673 | 16,810,398 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | 8,959 | 8,956 |
| 12. | General expenses due or accrued | | |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ (9,606,924) accrued for expense allowances recognized in reserves, net of reinsured allowances) | (9,606,924) | (10,015,065) |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes | 2,350,787 | 1,182,563 |
| 15.1 | Current federal and foreign income taxes, including $ on realized capital gains (losses) | | 36,359,718 |
| 15.2 | Net deferred tax liability | | |
| 16. | Unearned investment income | 130,969 | 134,892 |
| 17. | Amounts withheld or retained by reporting entity as agent or trustee | 825,467,269 | 906,727,867 |
| 18. | Amounts held for agents' account, including $ agents' credit balances | | |
| 19. | Remittances and items not allocated | 103,022,460 | 86,094,072 |
| 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 | 985,207,778 | 1,051,607,204 |
| | 24.02 Reinsurance in unauthorized and certified ($ ) companies | | |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ) reinsurers | 10,330,793,671 | 9,257,013,904 |
| | 24.04 Payable to parent, subsidiaries and affiliates | 20,017,110 | 24,056,463 |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | | |
| | 24.07 Funds held under coinsurance | 102,811,440 | 105,722,075 |
| | 24.08 Derivatives | 108,265,951 | 4,304,864 |
| | 24.09 Payable for securities | 673,659,922 | 453,704,166 |
| | 24.10 Payable for securities lending | 40,568,596 | |
| | 24.11 Capital notes $ and interest thereon $ | | |
| 25. | Aggregate write-ins for liabilities | 789,599,751 | 639,688,566 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 47,275,634,935 | 44,066,505,242 |
| 27. | From Separate Accounts statement | 6,751,665,538 | 6,749,124,548 |
| 28. | Total liabilities (Lines 26 and 27) | 54,027,300,473 | 50,815,629,790 |
| 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 | 99,935,966 | 99,932,199 |
| 33. | Gross paid in and contributed surplus | 3,551,895,591 | 3,551,895,591 |
| 34. | Aggregate write-ins for special surplus funds | 900,000 | 900,000 |
| 35. | Unassigned funds (surplus) | 2,523,321,219 | 2,506,513,985 |
| 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) | 6,176,052,646 | 6,159,241,645 |
| 38. | Totals of Lines 29, 30 and 37 | 6,183,052,776 | 6,166,241,775 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 60,210,353,249 | 56,981,871,565 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Miscellaneous Liabilities | 446,225,529 | 311,245,830 |
| 2502. | Repurchase agreements | 343,374,222 | 328,442,736 |
| 2503. | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | |
| 2599. | Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 789,599,751 | 639,688,566 |
| 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<br>Current Year<br>To Date | 2<br>Prior Year<br>Year to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 2,913,172,212 | 1,724,178,925 | 4,284,155,429 |
| 2. | Considerations for supplementary contracts with life contingencies | | 2,052 | 2,052 |
| 3. | Net investment income | 1,428,222,794 | 1,501,721,861 | 3,139,424,087 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 24,093,803 | 12,042,502 | 26,556,401 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 99,750,116 | 89,762,892 | 168,011,893 |
| 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 | 23,216,446 | 24,137,910 | 49,193,115 |
| | 8.2 Charges and fees for deposit-type contracts | | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 335,055,494 | 269,803,058 | 532,510,378 |
| 9. | Totals (Lines 1 to 8.3) | 4,823,510,865 | 3,621,649,200 | 8,199,853,355 |
| 10. | Death benefits | 5,233,834 | 4,238,716 | 9,940,897 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | | | |
| 12. | Annuity benefits | 252,565,408 | 227,921,596 | 449,276,463 |
| 13. | Disability benefits and benefits under accident and health contracts | 77,924 | (25,272) | (2,941) |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | | |
| 15. | Surrender benefits and withdrawals for life contracts | 1,682,156,344 | 2,127,691,122 | 3,954,052,946 |
| 16. | Group conversions | | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 9,510,161 | 15,609,463 | 25,439,395 |
| 18. | Payments on supplementary contracts with life contingencies | | | |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 1,795,690,421 | 104,254,115 | 1,391,669,849 |
| 20. | Totals (Lines 10 to 19) | 3,745,234,092 | 2,479,689,740 | 5,830,376,609 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 324,977,973 | 224,259,517 | 534,174,271 |
| 22. | Commissions and expense allowances on reinsurance assumed | 1,118,501 | 1,217,302 | 2,370,940 |
| 23. | General insurance expenses and fraternal expenses | 151,827,455 | 133,847,505 | 281,966,450 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 6,624,834 | 5,291,528 | 40,811,103 |
| 25. | Increase in loading on deferred and uncollected premiums | (104,003) | 24,729 | (134,587) |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (182,170,860) | (150,932,248) | (342,004,345) |
| 27. | Aggregate write-ins for deductions | 194,075,681 | 159,785,572 | 341,646,414 |
| 28. | Totals (Lines 20 to 27) | 4,241,583,673 | 2,853,183,645 | 6,689,206,855 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 581,927,192 | 768,465,555 | 1,510,646,500 |
| 30. | Dividends to policyholders and refunds to members | 198,986 | 192,037 | 370,527 |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 581,728,206 | 768,273,518 | 1,510,275,973 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | 66,880,679 | 171,480,774 | 342,259,123 |
| 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) | 514,847,527 | 596,792,744 | 1,168,016,850 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (17,300,810) (excluding taxes of $ 8,864,138 transferred to the IMR) | (111,112,767) | 2,289,127 | 13,810,731 |
| 35. | Net income (Line 33 plus Line 34) | 403,734,760 | 599,081,871 | 1,181,827,581 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 36. | Capital and surplus, December 31, prior year | 6,166,241,776 | 5,929,423,215 | 5,929,423,215 |
| 37. | Net income (Line 35) | 403,734,760 | 599,081,871 | 1,181,827,581 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ 10,377,773 | 43,573,232 | 4,087,075 | 15,287,844 |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | (28,487,729) | 550,564 | 1,680,816 |
| 40. | Change in net deferred income tax | (28,212,508) | 17,610,612 | 33,825,811 |
| 41. | Change in nonadmitted assets | (17,613,787) | (90,154) | (28,938,974) |
| 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 | 66,399,426 | (48,380,738) | (106,699,730) |
| 45. | Change in treasury stock | | | |
| 46. | Surplus (contributed to) withdrawn from Separate Accounts during period | | | |
| 47. | Other changes in surplus in Separate Accounts Statement | | | |
| 48. | Change in surplus notes | 3,767 | 3,766 | 7,533 |
| 49. | Cumulative effect of changes in accounting principles | | | |
| 50. | Capital changes: | | | |
| | 50.1 Paid in | | | |
| | 50.2 Transferred from surplus (Stock Dividend) | | | |
| | 50.3 Transferred to surplus | | | |
| 51. | Surplus adjustment: | | | |
| | 51.1 Paid in | | | |
| | 51.2 Transferred to capital (Stock Dividend) | | | |
| | 51.3 Transferred from capital | | | |
| | 51.4 Change in surplus as a result of reinsurance | (2,586,161) | (2,586,161) | (5,172,321) |
| 52. | Dividends to stockholders | (420,000,000) | (775,000,000) | (855,000,000) |
| 53. | Aggregate write-ins for gains and losses in surplus | | | |
| 54. | Net change in capital and surplus (Lines 37 through 53) | 16,811,000 | (204,723,165) | 236,818,561 |
| 55. | Capital and surplus as of statement date (Lines 36 + 54) | 6,183,052,776 | 5,724,700,050 | 6,166,241,776 |
| | **DETAILS OF WRITE-INS** | | | |
| 08.301. | Fixed Index Annuity Rider Fee Income | 100,529,025 | 101,651,207 | 201,258,028 |
| 08.302. | Fund Revenue Sharing Fee Income | 4,146,485 | 4,317,336 | 8,769,994 |
| 08.303. | Administrative Fee Income | 2,514,238 | 2,549,623 | 5,330,898 |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | 227,865,746 | 161,284,892 | 317,151,458 |
| 08.399. | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 335,055,494 | 269,803,058 | 532,510,378 |
| 2701. | Miscellaneous Benefits | 174,539,468 | 127,988,666 | 270,570,359 |
| 2702. | Transfer of IMR due to Reinsurance | (15,858,495) | (9,548,450) | (9,163,676) |
| 2703. | Option Amortization | 35,394,708 | 41,345,356 | 80,239,731 |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | | |
| 2799. | Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) | 194,075,681 | 159,785,572 | 341,646,414 |
| 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<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| **Cash from Operations** | | | |
| 1. Premiums collected net of reinsurance | 2,906,774,660 | 1,723,225,897 | 4,290,378,709 |
| 2. Net investment income | 1,418,336,478 | 1,525,209,879 | 3,221,542,214 |
| 3. Miscellaneous income | 458,022,056 | 383,703,860 | 749,715,386 |
| 4. Total (Lines 1 to 3) | 4,783,133,194 | 3,632,139,636 | 8,261,636,310 |
| 5. Benefit and loss related payments | 1,950,620,136 | 2,373,225,778 | 4,439,858,424 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (182,579,001) | (151,228,041) | (342,805,550) |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 724,551,650 | 527,095,339 | 1,276,905,042 |
| 8. Dividends paid to policyholders | 198,986 | 192,037 | 372,527 |
| 9. Federal and foreign income taxes paid (recovered) net of $ (8,436,672) tax on capital gains (losses) | 159,200,000 | 152,130,441 | 258,430,441 |
| 10. Total (Lines 5 through 9) | 2,651,991,771 | 2,901,415,554 | 5,632,760,884 |
| 11. Net cash from operations (Line 4 minus Line 10) | 2,131,141,423 | 730,724,082 | 2,628,875,426 |
| **Cash from Investments** | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 6,258,277,947 | 6,325,773,850 | 14,479,981,731 |
| 12.2 Stocks | 113,925,532 | 148,688,185 | 466,240,703 |
| 12.3 Mortgage loans | 687,082,872 | 148,659,996 | 339,557,530 |
| 12.4 Real estate | | | |
| 12.5 Other invested assets | 1,395,052,551 | 3,075,128,038 | 8,167,271,252 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 4,297,791 | (1,934,196) | 754,794 |
| 12.7 Miscellaneous proceeds | 204,987,087 | 98,762,244 | 429,990,655 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 8,663,623,780 | 9,795,078,117 | 23,883,796,665 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 6,103,266,962 | 3,907,136,073 | 11,199,346,601 |
| 13.2 Stocks | 198,869,823 | 88,864,200 | 100,448,628 |
| 13.3 Mortgage loans | 542,516,370 | 1,457,739,978 | 2,160,768,111 |
| 13.4 Real estate | | | |
| 13.5 Other invested assets | 2,357,606,036 | 2,877,621,199 | 9,621,504,384 |
| 13.6 Miscellaneous applications | 387,873,832 | 180,816,836 | 326,310,616 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 9,590,133,023 | 8,512,178,286 | 23,408,378,340 |
| 14. Net increase/(decrease) in contract loans and premium notes | (921,471) | 210,459 | (820,093) |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (925,587,772) | 1,282,689,372 | 476,238,418 |
| **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 | | | |
| 16.3 Borrowed funds | | | |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 3,467,257 | (359,241,182) | (509,290,928) |
| 16.5 Dividends to stockholders | 420,000,000 | 613,387,430 | 355,000,000 |
| 16.6 Other cash provided (applied) | 1,300,903,053 | 1,178,399,378 | 1,026,632,747 |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 884,370,310 | 205,770,766 | 162,341,819 |
| **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) | 2,089,923,962 | 2,219,184,220 | 3,267,455,663 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 5,883,776,118 | 2,616,320,455 | 2,616,320,455 |
| 19.2 End of period (Line 18 plus Line 19.1) | 7,973,700,079 | 4,835,504,675 | 5,883,776,118 |

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

| | | | |
|---|---|---|---|
| 20.0001. In-kind dividend to parent | | | 500,000,000 |
| 20.0002. | | | |
| 20.0003. | | | |
| 20.0004. | | | |

# EXHIBIT 1

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

| | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 1. Individual life | 8,201,515 | 8,717,494 | 17,085,368 |
| 2. Group life | | | |
| 3. Individual annuities | 4,110,758,418 | 2,748,506,088 | 6,227,464,489 |
| 4. Group annuities | 14,353,110 | 32,496,164 | 43,730,536 |
| 5. Accident & health | | | |
| 6. Fraternal | | | |
| 7. Other lines of business | | | |
| 8. Subtotal (Lines 1 through 7) | 4,133,313,043 | 2,789,719,746 | 6,288,280,393 |
| 9. Deposit-type contracts | | 525,000,000 | 525,000,000 |
| 10. Total (Lines 8 and 9) | 4,133,313,043 | 3,314,719,746 | 6,813,280,393 |

# NOTES TO FINANCIAL STATEMENTS

## 1. Summary of Significant Accounting Policies

A. The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the state of Kansas for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under Kansas law. The National Association of Insurance Commissioner's (NAIC) Accounting Practices and Procedures Manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Kansas subject to any deviation prescribed or permitted by the Kansas Insurance Department (KID).

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 interest 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 prescribe accounting for one year call options and multi-year call options in a manner that differs from NAIC SAP. 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 decrease year-to-date 2025 statutory income by $64.6 million and to increase statutory surplus by $221.3 million.

| | SSAP # | F/S Page | F/S Line # | As of or for the Six Months Ended June 30, 2025 | As of or for the Year Ended December 31, 2024 |
|---|---|---|---|---|---|
| NET INCOME | | | | | |
| (1) Company state basis (Page 4, Line 35, Columns 1 & 2) | | | | $ 403,734,760 | $ 1,181,827,581 |
| (2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP: | | | | | |
| Call options at amortized cost | 86 | 4 | 3,27,34 | 19,468,891 | 62,086,726 |
| Related effect on FIA reserves | 51 | 4 | 19 | (101,257,756) | 249,095,878 |
| Related income tax effect | 101 | 4 | 32 | 17,175,662 | (65,348,347) |
| (3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP: None | | | | | |
| (4) NAIC SAP (1-2-3=4) | | | | $ 468,347,963 | $ 935,993,324 |
| SURPLUS | | | | | |
| (5) Company state basis (Page 3, Line 38, Columns 1 & 2) | | | | $ 6,183,052,776 | $ 6,166,241,775 |
| (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 | (325,770,024) | (340,638,332) |
| Related effect on FIA reserves | 51 | 3 | 1 | 605,915,253 | 707,173,009 |
| Related deferred tax effect | 101 | 2 | 18.2 | (58,830,498) | (76,972,282) |
| (7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP: None | | | | | |
| (8) NAIC SAP (5-6-7=8) | | | | $ 5,961,738,045 | $ 5,876,679,380 |

B. The preparation of financial statements in conformity with the NAIC Annual Statement Instructions and NAIC SAP 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

(2) Issuer credit obligations 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. Issuer credit obligations with a NAIC designation of 6 are stated at the lower of amortized cost or fair value.

(6) Asset-backed securities, excluding residual tranches or interests, with a NAIC designation of 1 through 5 are reported at amortized cost using the effective yield method. Asset-backed 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.

Residual tranches or interests of asset-backed securities are reported on Schedule BA Other Long Term Invested Assets at the lower of amortized cost or fair value.

# NOTES TO FINANCIAL STATEMENTS

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

## 2. Accounting Changes and Correction of Errors

Accounting Pronouncements
In August 2023, the NAIC revised SSAP No. 26, Bonds (SSAP No. 26) and SSAP No. 43, Loan-Backed and Structured Securities (SSAP No.43), effective January 1, 2025. The revisions adopt a principles-based bond definition for determining the investments eligible for bond accounting and reporting as issuer credit obligations and asset-backed securities. In December 2024, the NAIC revised SSAP No. 26R to reinstate disclosure language and reporting category provisions. The revisions specify that, in the financial statements, for each annual balance sheet presented, disclosures for assets receiving bond treatment should be categorized and subcategorized as reported in Annual Statement Schedule D-Part 1, Section 1 (Issuer Credit Obligations) and Section 2 (Asset- Backed Securities). The Company adopted the revised guidance on January 1, 2025 resulting in no securities reclassified off Schedule D-1 and no impact to surplus.

Correction of Error
The Company had no 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 four commercial mortgage loans with interest rates at issuance ranging from 6.52% to 10.21% and one residential mortgage loan with an interest rate at issuance of 4.86% during the reporting period.
(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 80.95%.
(3) There were no taxes, assessments, or amounts advanced and not included in the mortgage loan total as of June 30, 2025.
(4) An age analysis of mortgage loans, aggregated by type is as follows:

# NOTES TO FINANCIAL STATEMENTS

| | Residential | | | Commercial | | | |
|---|---|---|---|---|---|---|---|
| | Farm | Insured | All Other | Insured | All Other | Mezzanine | Total |
| a. Current year | | | | | | | |
| 1. Recorded investment (All) | | | | | | | |
| (a) Current | $ — | $ — | $ 4,439,044 | $ — | $ 831,970,430 | $1,829,830,914 | 2,666,240,388 |
| (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 | $ — | $ — | $ — | $ — | $ 156,808,294 | $ 110,625,000 | $ 267,433,294 |
| b. Prior year | | | | | | | |
| 1. Recorded investment | | | | | | | |
| (a) Current | $ — | $ — | $ 4,025,086 | $ — | $ 822,909,232 | $1,936,312,462 | $ 2,763,246,780 |
| (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 | $ — | $ — | $ — | $ — | $ 319,287,244 | $ 138,711,974 | $ 457,999,218 |

(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 | | | |
|---|---|---|---|---|---|---|---|
| | Farm | Insured | All Other | Insured | All Other | Mezzanine | Total |
| 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 | | | |
|---|---|---|---|---|---|---|---|
| | Farm | Insured | All Other | Insured | All Other | Mezzanine | Total |
| 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 June 30, 2025.
(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 restructured debt for the period ended June 30, 2025.

C. Reverse Mortgages
The Company did not have any reverse mortgages for the period ended June 30, 2025.

D. Asset-Backed Securities
(1) For asset-backed 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 asset-backed securities.
(2) The Company did not record an other-than-temporary impairment (OTTI) during the current period, on a security within the scope of SSAP No. 43, 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.
(3) The Company did not record any 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 June 30, 2025, the estimated fair value and gross unrealized losses for asset-backed 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 | $ (15,590,157) |
| | 2. 12 Months or Longer | $ (95,900,785) |
| b. The aggregate related fair value of securities with unrealized losses: | | |
| | 1. Less than 12 Months | $ 1,656,151,532 |
| | 2. 12 Months or Longer | $ 1,466,030,791 |

(5) Asset-backed 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

(1) The Company participates in a securities lending program. The securities lending agreements require a minimum of 102% of the fair value of securities loaned under securities lending agreements to be maintained as collateral. Cash collateral received is invested and reported in Schedule DL and an offsetting collateral liability is included in Page 3, Line 24.10, Payable for securities lending.

(2) As of June 30, 2025, the Company has lent assets with a carrying value of $36,908,374 and with a fair market value of $39,155,741. The Company lends the securities and the borrower provides cash collateral and short term securities to support the loan. The aggregate amount of collateral received was $40,658,596.

# NOTES TO FINANCIAL STATEMENTS

(3) Collateral Received

a. Aggregate amount of Cash Collateral Received (can be Sold of Repledge)

1. Securities Lending

| | Fair Value |
|---|---|
| a. Open | $ 40,568,596 |
| b. 30 days or less | — |
| c. 31 to 60 days | — |
| d. 61 to 90 days | — |
| e. Greater than 90 days | — |
| f. Subtotal | 40,568,596 |
| g. Securities received | — |
| h. Total collateral received | $ 40,568,596 |

2. Dollar Repurchase Agreements: Not applicable

b. The aggregate fair value of all securities from the sale, trade or use of the accepted collateral is $40,568,596 as of June 30, 2025.

c. The Company receives primarily cash collateral and short-term securities in an amount in excess of the fair value of the securities loaned. The Company reinvests a significant portion of cash collateral with related amounts reported in Schedule DL. The Company did not borrow amounts from the cash collateral as of June 30, 2025.

(4) The Company's securities lending transactions are not administered by an affiliate agent.

(5) Collateral Reinvestment

a. Aggregate Amount of Cash Collateral Reinvestment (can be Sold or Repledged)

1. Securities Lending

| | Amortized Cost | Fair Value |
|---|---|---|
| a. Open | $ — | $ — |
| b. 30 days or less | 40,568,596 | 40,568,596 |
| c. 31 to 60 days | — | — |
| d. 61 to 90 days | — | — |
| e. 91 to 120 days | — | — |
| f. 121 to 180 days | — | — |
| g. 181 to 365 days | — | — |
| h. 1 to 2 years | — | — |
| i. 2 to 3 years | — | — |
| g. Greater than 3 years | — | — |
| k. Subtotal | 40,568,596 | 40,568,596 |
| l. Securities received | — | — |
| m. Total collateral reinvested | $ 40,568,596 | $ 40,568,596 |

2. Dollar Repurchase Agreements: Not applicable.

b. The Company's sources of cash used to return cash collateral is dependent upon the liquidity of current market conditions. The Company has policies in place to manage reinvested collateral at appropriate levels of liquidity.

(6) The Company has accepted no non-cash collateral in the form of US government debt that is not permitted by contract. or custom to sell or repledge.

(7) Collateral for Securities Lending Transactions that Extend Beyond One Year from the Reporting Date: Not applicable.

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 that occurs, results in cash having 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 a Liquidity Risk Policy and associated Liquidity Guidelines to manage the aggregate liquidity risk of the Company.

(2) Types of Repo Trades Used

| | 1<br>First Quarter | Second Quarter |
|---|---|---|
| a. Bilateral (YES/NO) | YES | YES |
| b. Tri-Party (YES/NO) | NO | NO |

# NOTES TO FINANCIAL STATEMENTS

(3) Original (Flow) & Residual Maturity

| Maximum Amount | First Quarter | Second Quarter |
|---|---|---|
| a. Open-No Maturity | $ — | $ — |
| b. Overnight | — | — |
| c. 2 Days to 1 Week | — | — |
| d. >1 Week to 1 Month | — | — |
| e. >1 Month to 3 Months | 93,750,000 | — |
| f. >3 Months to 1 Year | 78,818,514 | 93,750,000 |
| g. >1 Year | 249,624,222 | 249,624,222 |

| Ending Balance | First Quarter | Second Quarter |
|---|---|---|
| a. Open-No Maturity | $ — | $ — |
| b. Overnight | — | — |
| c. 2 Days to 1 Week | — | — |
| d. >1 Week to 1 Month | — | — |
| e. >1 Month to 3 Months | — | — |
| f. >3 Months to 1 Year | 93,750,000 | 93,750,000 |
| g. >1 Year | 249,624,222 | 249,624,222 |

(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 |
|---|---|---|
| a.Maximum Amount | | |
| 1.BACV | $ 437,382,822 | $ 404,018,228 |
| 2. Nonadmitted-Subset of BACV | — | — |
| 3. Fair Value | 438,816,866 | 404,479,792 |
| b. Ending Balance | | |
| 1.BACV | 360,428,565 | 360,417,298 |
| 2. Nonadmitted-Subset of BACV | — | — |
| 3. Fair Value | 361,161,855 | 360,821,019 |

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

Ending Balance

| | 1<br>None | 2<br>NAIC 1 | 3<br>NAIC 2 | 4<br>NAIC 3 | 5<br>NAIC 4 | 6<br>NAIC 5 | 7<br>NAIC 6 | 8<br>Nonadmitted |
|---|---|---|---|---|---|---|---|---|
| a.ICO-BACV | $ — | $ — | $ — | $ — | $ — | $ — | $ — | $ — |
| b. ICO-FV | — | — | — | — | — | — | — | — |
| c. ABS-BACV | — | 360,417,298 | — | — | — | — | — | — |
| d. ABS-FV | — | 360,821,019 | — | — | — | — | — | — |
| 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 | — | 360,417,298 | — | — | — | — | — | — |
| q. Total Assets-FV | — | 360,821,019 | — | — | — | — | — | — |

# NOTES TO FINANCIAL STATEMENTS

(7) Collateral Received – Secured Borrowing

| | First Quarter | Second Quarter |
|---|---|---|
| a. Maximum Amount | | |
| 1. Cash | $ 422,192,736 | $ 343,374,222 |
| 2. Securities (FV) | — | — |
| b. Ending Balance | | |
| 1. Cash | 343,374,222 | 343,374,222 |
| 2. Securities (FV) | — | — |

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

Ending Balance

| | 1<br>None | 2<br>NAIC 1 | 3<br>NAIC 2 | 4<br>NAIC 3 | 5<br>NAIC 4 | 6<br>NAIC 5 | 7<br>NAIC 6 | 8<br>Does Not Qualify as Admitted |
|---|---|---|---|---|---|---|---|---|
| a.Cash | $ 343,374,222 | $ — | $ — | $ — | $ — | $ — | $ — | $ — |
| b. ICO-FV | — | — | — | — | — | — | — | — |
| c. ABS-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) | $ 343,374,222 | $ — | $ — | $ — | $ — | $ — | $ — | $ — |

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

| | Fair Value |
|---|---|
| a.Overnight and Continuous | $ — |
| b. 30 Days or Less | — |
| c. 31 to 90 Days | 93,750,000 |
| d. > 90 Days | 249,624,222 |

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

| | Amortized Cost | Fair Value |
|---|---|---|
| a.30 Days or Less | $ — | $ — |
| b. 31 to 60 Days | 93,750,000 | 93,750,000 |
| c. 61 to 90 Days | — | — |
| d. 91 to 120 Days | — | — |
| e. 121 to 180 Days | — | — |
| f. 181 to 365 Days | — | — |
| g. 1 to 2 Years | — | — |
| h. 2 to 3 Years | 249,624,222 | 249,624,222 |
| i.> 3 Years | — | — |

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

| | First Quarter | Second Quarter |
|---|---|---|
| a. Maximum Amount | | |
| 1.Cash(collateral – All) | $ 422,192,736 | $ 343,374,222 |
| 2.Securities Collateral (FV) | — | — |
| b. Ending Balance | | |
| 1.Cash (Collateral – All) | 343,374,222 | 343,374,222 |
| 2.Securities (Collateral) (FV) | — | — |

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not entered into reverse repurchase agreements accounted for as secured borrowings for the period ended June 30, 2025.

H. Repurchase Agreements Transactions Accounted for as a Sale
The Company did not entered into repurchase agreements accounted for as sale transactions for the period ended June 30, 2025.

# NOTES TO FINANCIAL STATEMENTS

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
The Company did not entered into reverse repurchase agreements accounted for as sale transactions for the period ended June 30, 2025.

J. Real Estate
The Company did not have any impairment losses related to its real estate investments for the period ended June 30, 2025.

K. Investments in Low-Income Housing Tax Credits (LIHTC) Properties
The Company did not have any investments in LIHTC properties for the period ended June 30, 2025.

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 | 40,568,596 | — | — | — | 40,568,596 | — | 40,568,596 |
| c. | Subject to repurchase agreements | 360,417,298 | — | — | — | 360,417,298 | 344,733,096 | 15,684,202 |
| 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 | 657,400 | — | — | — | 657,400 | 658,500 | (1,100) |
| j. | On deposit with states | 2,177,371 | — | — | — | 2,177,371 | 3,338,082 | (1,160,711) |
| 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 | 434,990,627 | — | — | — | 434,990,627 | 347,501,652 | 87,488,975 |
| n. | Other restricted assets | 16,627,178 | — | — | — | 16,627,178 | 16,844,642 | (217,464) |
| o. | Total restricted assets | $ 855,438,470 | $ — | $ — | $ — | $ 855,438,470 | $ 713,075,972 | $ 142,362,498 |

| | | 8 | 9 | Percentage 10 | Percentage 11 |
|---|---|---|---|---|---|
| | Restricted Asset Category | 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 | — | 40,568,596 | 0.07 | 0.07 |
| c. | Subject to repurchase agreements | — | 360,417,298 | 0.60 | 0.60 |
| 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 | — | 657,400 | 0.00 | 0.00 |
| j. | On deposit with states | — | 2,177,371 | — | — |
| 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 | — | 434,990,627 | 0.72 | 0.72 |
| n. | Other restricted assets | — | 16,627,178 | 0.03 | 0.03 |
| o. | Total restricted assets | $ — | $ 855,438,470 | 1.42 % | 1.42 % |

# NOTES TO FINANCIAL STATEMENTS

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

| | Gross Restricted | | | | | | | | Percentage | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Current Year | | | | | | | | | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| Description of Assets | 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 | Gross Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| Cash and bonds related to reinsurance agreements | $ 190,892,857 | $ — | $ — | $ — | $ 190,892,857 | $ 210,963,468 | $ (20,070,611) | $ 190,892,857 | 0.32 % | 0.32 % |
| Excess collateral pledged related to repurchase agreements | 30,242,046 | — | — | — | 30,242,046 | 27,072,728 | 3,169,318 | 30,242,046 | 0.05 | 0.05 |
| Derivative collateral pledged | 213,855,724 | — | — | — | 213,855,724 | 109,465,456 | 104,390,268 | 213,855,724 | 0.35 | 0.35 |
| Total | $ 434,990,627 | $ — | $ — | $ — | $ 434,990,627 | $ 347,501,652 | $ 87,488,975 | $ 434,990,627 | 0.72 % | 0.72 % |

(3) Detail of Other Restricted Assets

| | Gross Restricted | | | | | | | | Percentage | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Current Year | | | | | | | | | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| Description of Assets | 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 | Gross Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| Bonds related to other funding agreements | $ 16,627,178 | $ — | $ — | $ — | $ 16,627,178 | $ 16,844,642 | $ (217,464) | $ 16,627,178 | 0.03 % | 0.03 % |
| Total | $ 16,627,178 | $ — | $ — | $ — | $ 16,627,178 | $ 16,844,642 | $ (217,464) | $ 16,627,178 | 0.03 % | 0.03 % |

(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 June 30, 2025, 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 | $ 1,212,246,035 | $ 1,212,246,035 | 2.01 % | 2.01 % |
| b. Schedule D, Part 1, Section 1 | — | — | — | — |
| c. Schedule D, Part 1, Section 2 | | | | |
| d. Schedule D, Part 2, Section 1 | — | — | — | — |
| e. Schedule D. Part 2, Section 2 | — | — | — | — |
| f. Schedule B | — | — | — | — |
| g. Schedule A | — | — | — | — |
| h. Schedule BA, Part 1 | — | — | — | — |
| i. Schedule DL, Part 1 | — | — | — | — |
| j. Other | — | — | — | — |
| k. Total Collateral Assets (a+b+c+d+e+f+g+h+i+j) | $ 1,212,246,035 | $ 1,212,246,035 | 2.01 % | 2.01 % |
| Separate Account: | | | | |
| l. Cash, Cash Equivalents and Short-Term Investments | $ — | $ — | — % | — % |
| m. Schedule D, Part 1 | — | — | — | — |
| n. | | | | |
| o. Schedule D, Part 2, Section 1 | — | — | — | — |
| p. Schedule D. Part 2, Section 2 | — | — | — | — |
| q. Schedule B | — | — | — | — |
| r. Schedule A | — | — | — | — |
| s. Schedule BA, Part 1 | — | — | — | — |
| t. Schedule DL, Part 1 | — | — | — | — |
| u. Other | — | — | — | — |
| v. Total Collateral Assets (k+l+m+n+o+p+q+r+s+t+u) | $ — | $ — | — % | — % |

* 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)

# NOTES TO FINANCIAL STATEMENTS

| | | 1<br>Amount | 2<br>% of Liability to Total Liabilities * |
|---|---|---|---|
| u. | Recognized Obligation to Return Collateral Asset (General Account) | $ 1,212,246,035 | 2.56 % |
| 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 June 30, 2025.

N. Offsetting and Netting of Assets and Liabilities

| | | Gross Amount Recognized | Amount Offset* | Net Amount Presented on Financial Statements |
|---|---|---|---|---|
| (1) | Assets | | | |
| | Derivatives | $ 1,005,375,987 | $ 227,218,863 | $ 778,157,124 |
| (2) | Liabilities | | | |
| | Derivatives | $ 335,484,814 | $ 227,218,863 | $ 108,265,951 |

* 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 June 30, 2025 and December 31, 2024.

| Investment Type | Number of securities designated as 5GI | | Book/Adjusted Carrying Value | | Fair Value | |
|---|---|---|---|---|---|---|
| | Current Year | Prior Year | Current Year | Prior Year | Current Year | Prior Year |
| Bonds | 1 | — | $ 193,967,510 | $ — | $ 193,967,510 | $ — |
| Preferred Stock | — | — | $ — | $ — | $ — | $ — |

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

Q. Prepayment Penalty and Acceleration Fees

| | General Account | Separate Account |
|---|---|---|
| (1) Number of CUSIPs | 131 | 16 |
| (2) Aggregate Amount of Investment Income | $(58) | $(11,500) |

R. Reporting Entity's Share of Cash Pool by Asset type
The Company does not have any investments in cash pools.

S. Aggregate Collateral Loans by Qualifying Investment Collateral
There were no material changes as of June 30, 2025.

## 6. Joint Ventures, Partnerships and Limited Liability Companies

A. As of June 30, 2025, 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 no OTTI losses related to investments in Joint Ventures, Partnerships and Limited Liability Companies for the quarter ended June 30, 2025.

## 7. Investment Income

A. Due and Accrued Income is excluded from surplus on the following basis: 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 June 30, 2025.

C. There were no material changes as of June 30, 2025.

D. There were no material changes as of June 30, 2025.

E. There were no material changes as of June 30, 2025.

## 8. Derivative Instruments

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

(1-7) Interest Rate Swaps: The Company uses hedge accounting for certain qualifying interest rate swaps. In accordance with SSAP No. 86, Derivatives, such interest rate swaps are recorded in a manner consistent with the hedged asset or liability. Qualifying interest rate swaps hedging liabilities are carried at amortized cost. Cash, which is exchanged as the difference between fixed and floating interest rates, is recognized in the

# NOTES TO FINANCIAL STATEMENTS

statements of operations through investment income. If the contract is terminated prior to maturity, a realized gain or loss is reported in the statements of operations for the amount of cash exchanged in order to close the contract.

(8) Not applicable.

B. Derivatives under *SSAP No. 86-Derivatives = Hedging Variable Annuity Guaranties*
Not applicable.

## 9. Income Taxes

There were no material changes as of June 30, 2025.

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

The Company held 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 $4,931,231,780 as-of the period ended June 30, 2025.

## 11. Debt

A. Capital Notes: The Company has not issued any capital notes during the reporting period.

The Company has access to a $362,023,691 line of credit facility from the FHLB (Federal Home Loan Bank of Topeka). There were no borrowings outstanding in connection with this facility at June 30, 2025. Any overnight borrowings in connection with this line of credit would have borne interest at 4.59% as of June 30, 2025. 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 June 30, 2025.

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 $0. The Company calculated this amount in accordance with internal limits with regard to pledged collateral.

(2) FHLB Capital Stock

a. Aggregate Totals

| | 1<br>Total 2+3 | 2<br>General Account | 3<br>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 | 157,400 | 157,400 | — |
| (e) Aggregate Total | $ 657,400 | $ 657,400 | $ — |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | $ 362,023,691 | $ 362,023,691 | XXX |
| 2. Prior Year-end | | | |
| (a) Membership Stock – Class A | $ 500,000 | $ 500,000 | $ — |
| (b) Membership Stock – Class B | — | — | — |
| (c) Activity Stock | — | — | — |
| (d) Excess Stock | 158,500 | 158,500 | — |
| (e) Aggregate Total | $ 658,500 | $ 658,500 | $ — |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | $ 370,881,712 | $ 370,881,712 | XXX |

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

| | | | Eligible for Redemption | | | |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 |
| Membership Stock | Current Year Total (2+3+4+5+6) | Not Eligible for Redemption | 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 | — | — | — | — | — | — |

# NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>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 | — | — | — |

b. Maximum Amount Pledged During Reporting Period

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Aggregate Total Borrowing |
|---|---|---|---|
| 1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Line 2+3) | $ — | $ — | $ — |
| 2. Current Year General Account Maximum Collateral Pledged | — | — | — |
| 3. Current Year Separate Accounts Maximum Collateral Pledged | — | — | — |
| 4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged | 471,194,529 | 473,966,405 | 375,000,000 |

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

| | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Account | 4<br>Funding Agreements Reserves Established |
|---|---|---|---|---|
| 1. Current Year | | | | |
| (a) Debt | $ — | $ — | $ — | XXX |
| (b) Funding Agreements | — | — | — | — |
| (c) Other | — | — | — | XXX |
| (d) Aggregate Total (a+b+c) | $ — | $ — | $ — | $ — |
| 2. Prior Year-end | | | | |
| (a) Debt | $ — | $ — | $ — | XXX |
| (b) Funding Agreements | — | — | — | — |
| (c) Other | — | — | — | XXX |
| (d) Aggregate Total (a+b+c) | $ — | $ — | $ — | $ — |

b. Maximum Amount during Reporting Period (Current Year)

| | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Account |
|---|---|---|---|
| 1. Debt | $ — | $ — | $ — |
| 2. Funding Agreements | — | — | — |
| 3. Other | — | — | — |
| 4. Aggregate Total (1+2+3) | $ — | $ — | $ — |

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

There were no material changes as of June 30, 2025.

## 13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

There were no significant changes in capital and surplus for the period ending June 30, 2025.

# NOTES TO FINANCIAL STATEMENTS

## 14. Liabilities, Contingencies and Assessments

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 Complaint ("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 the Company's leading fixed index annuity products at the time. In their FAC, the plaintiffs assert claims for violation of the federal Racketeer Influenced and Corrupt Organizations Act, violations of California's, Illinois' and Arizona's respective unfair competition, consumer fraud and/or deceptive business practices acts, and common law fraud under the laws of Florida, California, Illinois, and Arizona.

The Company's motion to dismiss was granted by the District Court on February 12, 2021, but the dismissal was reversed by the United States Court of Appeals for the Tenth Circuit on March 28, 2023, in a split decision. The Company's request for a rehearing en banc was denied. The reversal was not based on the merits of any issue; the applicable Federal Rules of Civil Procedure required the Court of Appeals to assume the truth of the plaintiffs' allegations and to view the facts in a light most favorable to the plaintiffs. The issues will be decided on an evidentiary record established at the District Court. On November 20, 2023, the Company filed its Answer and Affirmative Defenses to the FAC, and the parties thereafter commenced discovery.

On June 13, 2025, the parties substantially completed discovery, and the plaintiffs filed their Motion for Class Certification. The Company's opposition to the motion is due on September 29, 2025, and the plaintiffs' reply in support of the Motion for Class Certification is due on December 15, 2025. Briefing on any motions to exclude each party's class certification experts is scheduled to conclude by February 9, 2026. A date has not yet been set for a hearing on the Motion for Class Certification.

Although potential liability is reasonably possible for the Company from this lawsuit, no reasonable estimate can be made at this time regarding the amount or range of any possible loss that may result. The Company believes that it has substantial defenses to the claims alleged and intends to continue to defend itself vigorously in the lawsuit.

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 subjects with its regulators that come up during such examinations or otherwise. Management currently does not believe that any of the foregoing matters in this paragraph will, alone or collectively, materially adversely affect the Company's results of operations or financial condition.

## 15. Leases

There were no material changes as of June 30, 2025.

## 16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

There were no material changes as of June 30, 2025.

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

A. There were no reportable transactions regarding the transfer of receivables.
B. The Company participates in a securities lending program described in Note 5.
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.

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.

# NOTES TO FINANCIAL STATEMENTS

(1) The following table presents information about the Company's assets and liabilities measured and reported at fair value as of June 30, 2025:

| | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| Assets at fair value: | | | | | |
| Issuer credit obligations | $ — | $ — | $ — | $ — | $ — |
| Asset-backed securities | — | 2,382,175 | 10,895,240 | — | 13,277,415 |
| Total bonds | — | 2,382,175 | 10,895,240 | — | 13,277,415 |
| Cash equivalents | 30,417,261 | — | — | — | 30,417,261 |
| Equity securities: | | | | | |
| Common stock | — | 100,040,120 | 657,400 | — | 100,697,520 |
| Preferred stock | — | 72,310,870 | 100,048,536 | — | 172,359,406 |
| Total equities | — | 172,350,990 | 100,705,936 | — | 273,056,926 |
| Other invested assets | — | — | — | — | — |
| Separate account assets | 3,409,363,339 | 285,347,756 | 3,056,954,443 | — | 6,751,665,538 |
| Derivative assets | 11,913,887 | 117,047,791 | — | — | 128,961,678 |
| Total assets at fair value | $ 3,451,694,487 | $ 577,128,712 | $ 3,168,555,619 | $ — | $ 7,197,378,818 |
| Liabilities at fair value: | | | | | |
| Derivative liabilities | $ — | $ (108,265,951) | $ — | $ — | $ (108,265,951) |
| Total liabilities at fair value | $ — | $ (108,265,951) | $ — | $ — | $ (108,265,951) |

Issuer credit obligations and asset-backed securities. Fair values are obtained from pricing services, applicable market indices, or internal models with substantially all observable inputs and 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 June 30, 2025:

| | Balance at 04/01/2025 | 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 06/30/2025 |
|---|---|---|---|---|---|---|---|---|---|---|
| Assets at fair value: | | | | | | | | | | |
| ABS | $ — | $ — | $ — | $ — | $ — | 10,895,240 | $ — | $ — | $ — | $ 10,895,240 |
| Equity securities: | | | | | | | | | | |
| Common stock | $ 100,977,700 | $ — | $ (100,296,040) | $ 5,364 | $ (30,277) | $ 16,200 | $ — | $ (15,547) | $ — | $ 657,400 |
| Preferred stock | 101,895,877 | — | — | — | (1,847,341) | — | — | — | — | 100,048,536 |
| Total equities | 202,873,577 | — | (100,296,040) | 5,364 | (1,877,618) | 16,200 | — | (15,547) | — | 100,705,936 |
| Other invested assets | — | — | — | — | — | | — | — | — | — |
| Separate accounts | 3,055,542,102 | — | — | 940 | 100,411 | 1,450,000 | — | — | (139,010) | 3,056,954,443 |
| Total assets at fair value | $ 3,258,415,679 | $ — | $ (100,296,040) | $ 6,304 | $ (1,777,207) | $ 12,361,440 | $ — | $ (15,547) | $ (139,010) | $ 3,168,555,619 |

(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.

# NOTES TO FINANCIAL STATEMENTS

C. Estimated Fair Value of Financial Instruments not measured and reported at fair value.

The following table provides the estimated fair values, statement value, and level within the fair value hierarchy of the Company's financial instruments not measured and reported at fair value as of June 30, 2025:

| | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Assets: | | | | | | | |
| Issuer credit obligations | $ 10,038,908,438 | $ 9,982,031,732 | $ 101,293,336 | $ 2,608,736,036 | $ 7,328,879,066 | $ — | $ — |
| Asset-backed securities | 13,969,788,286 | 14,011,137,395 | — | 7,701,931,391 | 6,267,856,895 | — | — |
| Mortgage loans | 2,636,246,206 | 2,666,240,388 | 3,073,079 | — | 2,633,173,127 | — | — |
| Cash equivalents | 1,323,331,872 | 1,323,336,038 | 1,323,331,872 | — | — | — | — |
| Short-term investments | 3,730,368,711 | 3,730,432,002 | — | 3,730,368,711 | — | — | — |
| Policy loans | 43,507,650 | 43,444,029 | — | — | 43,507,650 | — | — |
| Derivative assets | 961,065,224 | 649,195,446 | — | 961,065,224 | — | — | — |
| Other invested assets | 15,931,200,419 | 15,971,918,725 | — | 21,384,002 | 15,909,816,417 | — | — |
| Securities lending assets | 40,568,596 | 40,568,596 | 40,568,596 | | | | |
| Collateral pledged on derivatives | 213,855,725 | 213,855,725 | — | 213,855,725 | — | — | — |
| Investment income due and accrued | 602,398,600 | 602,398,600 | — | 602,398,600 | — | — | — |
| Liabilities: | | | | | | | |
| Securities Lending Liabilities | (40,568,596) | (40,568,596) | (40,568,596) | — | — | — | — |
| Separate account liabilities | (6,751,665,538) | (6,751,665,538) | (3,409,363,339) | (285,347,756) | (3,056,954,443) | — | — |

Issuer credit obligations & Asset-backed securities
Fair value of Issuer credit obligations and asset-backed securities 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 asset-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.

Mortgage loans
The carrying values of the residential mortgage loans approximate their fair values. Level 2 includes commercial mortgages that were recently acquired at observable market rates. Fair values of other 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 and United States treasuries. Fair values determined using unadjusted quoted prices for identical instruments traded in active markets are included in Level 1. Level 2 securities include securities where the significant inputs are observable in the marketplace.

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.

Securities lending assets and liabilities
See Note 5 for information regarding securities lending activity, for which the Company considers the liability to return collateral to approximate fair value of the collateral originally received. These amounts are classified as Level 1.

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 liabilities
The fair value of separate account liabilities are estimated based on the fair value of 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.

# NOTES TO FINANCIAL STATEMENTS

D. The Company was able to estimate the fair value of all its financial instruments as of June 30, 2025.

E. The Company did not use the NAV practical expedient to measure fair value.

## 21. Other Items

There were no material changes as of June 30, 2025.

## 22. Events Subsequent

Subsequent events have been considered through August 13, 2025 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 other subsequent events which may have a material effect on its financial statements.

## 23. Reinsurance

There were no material changes as of June 30, 2025.

## 24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

The Company had 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 was 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 had no health care receivables.

## 29. Participating Policies

There were no material changes as of June 30, 2025.

## 30. Premium Deficiency Reserves

There were no material changes as of June 30, 2025.

## 31. Reserves for Life Contracts and Deposit-Type Contracts

There were no material changes as of June 30, 2025.

## 32. Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

There were no material changes as of June 30, 2025.

## 33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

There were no material changes as of June 30, 2025.

## 34. Premium and Annuity Considerations Deferred and Uncollected

There were no material changes as of June 30, 2025.

## 35. Separate Accounts

There were no material changes as of June 30, 2025.

## 36. Loss/Claim Adjustment Expenses

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

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

.....

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

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |

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

If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2023

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ..... 12/31/2023

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ..... 07/30/2025

6.4 By what department or departments?

Kansas Department of Insurance .....

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

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

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

7.2 If yes, give full information:

.....

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

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

.....

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

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

| 1<br>Affiliate Name | 2<br>Location<br>(City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| Security Distributors, LLC | Topeka, KS | NO | NO | NO | YES |
| Cain International Advisers Limited | Great Britain | NO | NO | NO | YES |
| Cain International Management Limited | Great Britain | NO | NO | NO | YES |
| Eldridge Credit Advisers, LLC | Chicago, IL | NO | NO | NO | YES |
| Eldridge Structured Credit Advisers, LLC | New York, NY | NO | NO | NO | YES |
| Eldridge GP1 Advisers, LLC | New York, NY | NO | NO | NO | YES |
| Eldridge SME Advisers, LLC | New York, NY | NO | NO | NO | YES |
| CAIS Capital LLC | New York, NY | NO | NO | NO | YES |
| Johnstone Brokerage Services, LLC | Center, TX | NO | NO | NO | YES |
| | | | | | |

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

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

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

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

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

(e) Accountability for adherence to the code.

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

.....

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

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

.....

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

# GENERAL INTERROGATORIES

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

## FINANCIAL

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

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

## INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

| | 1<br>Prior Year-End Book/Adjusted Carrying Value | 2<br>Current Quarter Book/Adjusted Carrying Value |
|---|---|---|
| 14.21 Bonds | $ 2,163,948,517 | $ 1,350,574,183 |
| 14.22 Preferred Stock | $ | $ |
| 14.23 Common Stock | $ 52,414,490 | $ 56,962,166 |
| 14.24 Short-Term Investments | $ 2,079,393,750 | $ 2,266,000,000 |
| 14.25 Mortgage Loans on Real Estate | $ 2,111,225,526 | $ 2,084,905,908 |
| 14.26 All Other | $ 14,630,627,456 | $ 15,470,337,708 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 21,037,609,739 | $ 21,228,779,965 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | $ | $ |

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

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

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

| | | |
|---|---|---|
| 16.1 | Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | $ 40,568,596 |
| 16.2 | Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | $ 40,568,596 |
| 16.3 | Total payable for securities lending reported on the liability page | $ 40,568,596 |

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

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

| 1<br>Name of Custodian(s) | 2<br>Custodian 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 |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

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

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

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

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| Guggenheim Partners Investment Management LLC | U |
| Carlyle Global Credit Investment Management LLC | U |
| Eldridge Structured Credit Advisors, LLC | A |
| Barings LLC | U |

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

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

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

| 1<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|---|
| 137432 | Guggenheim Partners Investment Management LLC | 549300XWQLVNUK615E79 | US Securities and Exchange Comission | NO |
| 162053 | Carlyle Global Credit Investment Management LLC | 213800DNM22N1N8U6D82 | US Securities and Exchange Comission | NO |
| 313420 | Eldridge Structured Credit Advisors, LLC | | US Securities and Exchange Comission | DS |

# GENERAL INTERROGATORIES

| 1<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|---|
| 106006 | Barrings LLC | ANDKRHQKPRRG4Q2KLR05 | US Securities and Exchange Comission | NO |

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

18.2 If no, list exceptions:

.....

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

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

20. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons (“waived submission PLR securities”).
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual?.... Yes [X] No [ ]

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

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

# GENERAL INTERROGATORIES

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

| | | 1<br>Amount |
|---|---|---|
| 1. | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | |
| 1.1 | Long-Term Mortgages in Good Standing | |
| 1.11 | Farm Mortgages | $ |
| 1.12 | Residential Mortgages | $ 4,439,044 |
| 1.13 | Commercial Mortgages | $ 2,661,801,344 |
| 1.14 | Total Mortgages in Good Standing | $ 2,666,240,388 |
| 1.2 | Long-Term Mortgages in Good Standing with Restructured Terms | |
| 1.21 | Total Mortgages in Good Standing with Restructured Terms | $ |
| 1.3 | Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months | |
| 1.31 | Farm Mortgages | $ |
| 1.32 | Residential Mortgages | $ |
| 1.33 | Commercial Mortgages | $ |
| 1.34 | Total Mortgages with Interest Overdue more than Three Months | $ |
| 1.4 | Long-Term Mortgage Loans in Process of Foreclosure | |
| 1.41 | Farm Mortgages | $ |
| 1.42 | Residential Mortgages | $ |
| 1.43 | Commercial Mortgages | $ |
| 1.44 | Total Mortgages in Process of Foreclosure | $ |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | $ 2,666,240,388 |
| 1.6 | Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | |
| 1.61 | Farm Mortgages | $ |
| 1.62 | Residential Mortgages | $ |
| 1.63 | Commercial Mortgages | $ |
| 1.64 | Total Mortgages Foreclosed and Transferred to Real Estate | $ |
| 2. | Operating Percentages: | |
| 2.1 | A&H loss percent | % |
| 2.2 | A&H cost containment percent | % |
| 2.3 | A&H expense percent excluding cost containment expenses | % |
| 3.1 | Do you act as a custodian for health savings accounts? | Yes [ ] No [X] |
| 3.2 | If yes, please provide the amount of custodial funds held as of the reporting date | $ |
| 3.3 | Do you act as an administrator for health savings accounts? | Yes [ ] No [X] |
| 3.4 | If yes, please provide the balance of the funds administered as of the reporting date | $ |
| 4. | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes [X] No [ ] |
| 4.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes [ ] No [ ] |

**Fraternal Benefit Societies Only:**

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

| Date | Outstanding Lien Amount |
|---|---|
| | $ |
| | $ |
| | $ |

# SCHEDULE S – CEDED REINSURANCE

**Showing All New Reinsurance Treaties – Current Year to Date**

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Ceded | 7<br>Type of Business Ceded | 8<br>Type of Reinsurer | 9<br>Certified Reinsurer Rating (1 through 6) | 10<br>Effective Date of Certified Reinsurer Rating |
|---|---|---|---|---|---|---|---|---|---|
| | | | NONE | | | | | | |

# SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

**Current Year To Date - Allocated by States and Territories**

| States, Etc. | 1 Active Status (a) | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|
| | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | 2 Life Insurance Premiums | 3 Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit - Type Contracts |
| 1. Alabama AL | L | 212,636 | 48,830,060 | | | 49,042,696 | |
| 2. Alaska AK | L | 33,850 | 7,226,058 | | | 7,259,908 | |
| 3. Arizona AZ | L | 162,530 | 125,499,131 | | | 125,661,661 | |
| 4. Arkansas AR | L | 102,595 | 18,389,787 | | | 18,492,381 | |
| 5. California CA | L | 403,732 | 410,238,126 | | | 410,641,858 | |
| 6. Colorado CO | L | 256,076 | 49,426,921 | | | 49,682,997 | |
| 7. Connecticut CT | L | 114,843 | 134,641,600 | | | 134,756,442 | |
| 8. Delaware DE | L | 12,335 | 23,466,319 | | | 23,478,653 | |
| 9. District of Columbia DC | L | 13,912 | 4,247,328 | | | 4,261,240 | |
| 10. Florida FL | L | 729,649 | 292,978,500 | | | 293,708,149 | |
| 11. Georgia GA | L | 290,418 | 91,203,574 | | | 91,493,992 | |
| 12. Hawaii HI | L | 47,652 | 14,517,372 | | | 14,565,024 | |
| 13. Idaho ID | L | 49,632 | 32,353,610 | | | 32,403,242 | |
| 14. Illinois IL | L | 214,279 | 158,984,174 | | | 159,198,453 | |
| 15. Indiana IN | L | 112,706 | 61,649,937 | | | 61,762,644 | |
| 16. Iowa IA | L | 79,064 | 44,737,615 | | | 44,816,678 | |
| 17. Kansas KS | L | 377,831 | 42,402,174 | | | 42,780,005 | |
| 18. Kentucky KY | L | 82,063 | 44,785,161 | | | 44,867,224 | |
| 19. Louisiana LA | L | 69,212 | 84,930,666 | | | 84,999,878 | |
| 20. Maine ME | L | 56,171 | 12,676,721 | | | 12,732,892 | |
| 21. Maryland MD | L | 219,324 | 65,207,171 | | | 65,426,495 | |
| 22. Massachusetts MA | L | 183,089 | 154,983,859 | | | 155,166,948 | |
| 23. Michigan MI | L | 129,199 | 171,195,576 | | | 171,324,775 | |
| 24. Minnesota MN | L | 83,798 | 56,243,457 | | | 56,327,256 | |
| 25. Mississippi MS | L | 43,816 | 14,987,712 | | | 15,031,527 | |
| 26. Missouri MO | L | 176,256 | 69,259,363 | | | 69,435,619 | |
| 27. Montana MT | L | 42,205 | 3,769,142 | | | 3,811,347 | |
| 28. Nebraska NE | L | 166,695 | 16,869,786 | | | 17,036,480 | |
| 29. Nevada NV | L | 67,736 | 30,746,001 | | | 30,813,737 | |
| 30. New Hampshire NH | L | 92,891 | 27,109,144 | | | 27,202,034 | |
| 31. New Jersey NJ | L | 149,609 | 175,379,055 | | | 175,528,664 | |
| 32. New Mexico NM | L | 96,026 | 10,254,129 | | | 10,350,155 | |
| 33. New York NY | N | 79,292 | 2,436,864 | | | 2,516,156 | |
| 34. North Carolina NC | L | 322,737 | 121,207,230 | | | 121,529,968 | |
| 35. North Dakota ND | L | 25,197 | 6,532,288 | | | 6,557,485 | |
| 36. Ohio OH | L | 223,182 | 159,234,189 | | | 159,457,371 | |
| 37. Oklahoma OK | L | 174,352 | 21,808,333 | | | 21,982,685 | |
| 38. Oregon OR | L | 34,775 | 50,986,063 | | | 51,020,838 | |
| 39. Pennsylvania PA | L | 146,465 | 304,025,846 | | | 304,172,311 | |
| 40. Rhode Island RI | L | 24,645 | 43,353,011 | | | 43,377,656 | |
| 41. South Carolina SC | L | 177,255 | 106,732,100 | | | 106,909,355 | |
| 42. South Dakota SD | L | 46,443 | 6,036,189 | | | 6,082,632 | |
| 43. Tennessee TN | L | 165,317 | 83,455,792 | | | 83,621,109 | |
| 44. Texas TX | L | 710,775 | 252,977,981 | | | 253,688,756 | |
| 45. Utah UT | L | 53,104 | 144,089,242 | | | 144,142,347 | |
| 46. Vermont VT | L | 22,845 | 6,689,088 | | | 6,711,933 | |
| 47. Virginia VA | L | 709,810 | 109,999,621 | | | 110,709,431 | |
| 48. Washington WA | L | 231,111 | 143,951,539 | | | 144,182,650 | |
| 49. West Virginia WV | L | 37,113 | 8,800,346 | | | 8,837,459 | |
| 50. Wisconsin WI | L | 56,329 | 45,463,624 | | | 45,519,953 | |
| 51. Wyoming WY | L | 25,097 | 7,994,877 | | | 8,019,974 | |
| 52. American Samoa AS | N | | | | | | |
| 53. Guam GU | N | 4,784 | | | | 4,784 | |
| 54. Puerto Rico PR | N | 694 | 116,084 | | | 116,778 | |
| 55. U.S. Virgin Islands VI | N | | | | | | |
| 56. Northern Mariana Islands MP | N | | | | | | |
| 57. Canada CAN | N | | | | | | |
| 58. Aggregate Other Alien OT | XXX | 58,367 | 31,993 | | | 90,360 | |
| 59. Subtotal | XXX | 8,201,515 | 4,125,111,528 | | | 4,133,313,043 | |
| 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 | 8,201,515 | 4,125,111,528 | | | 4,133,313,043 | |
| 96. Plus Reinsurance Assumed | XXX | 3,599,587 | 4,394,738 | 19,891 | | 8,014,216 | |
| 97. Totals (All Business) | XXX | 11,801,102 | 4,129,506,266 | 19,891 | | 4,141,327,259 | |
| 98. Less Reinsurance Ceded | XXX | 7,928,154 | 1,220,086,276 | | | 1,228,014,430 | |
| 99. Totals (All Business) less Reinsurance Ceded | XXX | 3,872,948 | 2,909,419,990 | 19,891 | | 2,913,312,829 | |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 58001. ZZZ Other Alien | XXX | 58,367 | 31,993 | | | 90,360 | |
| 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 | 58,367 | 31,993 | | | 90,360 | |
| 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 .....
3. E – Eligible – Reporting entities eligible or approved to write surplus lines in the state .....
4. Q – Qualified – Qualified or accredited reinsurer .....
5. N – None of the above – Not allowed to write business in the state ..... 7

# 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 1373-001OT LLC | | | | |
| Todd L. Boehly | | | | |
| Anthony D. Minella | | | | |
| Echidna Capital LLC | | | | |
| TLB-GBM, LLC | | | | |
| NZC Capital LLC | | | | |
| SBT Investors LLC | | | | |
| Eldridge Industries, LLC | | | | |
| Eldridge, LLC | 27-1974054 | | | |
| Eldridge Capital Management, LLC | | | | |
| Stonebriar Global Management LLC | | | | |
| Eldridge GP, LLC | | | | |
| Eldridge Diversified Credit Feeder Fund LP | | | | |
| Eldridge Diversified Credit Fund GP, LP | | | | |
| Eldridge GP1 Strategic Equity Fund CIP LP | | | | |
| Eldridge GP1 Strategic Equity Fund GP L.P. - Series 1 | | | | |
| Eldridge GP1 SEF Atlas Cayman LP | | | | |
| Eldridge GP1 IPS Aggregator LP | | | | |
| Eldridge GP1 Puris Aggregator LP | | | | |
| Eldridge GP1 Raven Aggregator LP | | | | |
| Eldridge GP1 Strategic Equity Fund LP | | | | |
| Eldridge GP1 Strategic Equity Fund LP – Series I | | | | |
| Eldridge GP1 Strategic Equity Fund Offshore LP | | | | |
| Eldridge GP1 Strategic Equity Fund Offshore LP – Series I | | | | |
| Eldridge GP1 Strategic Equity Fund Offshore LP – Series I | | | | |
| Eldridge GP1 SEF Atlas Cayman LP | | | | |
| Eldridge GP1 Strategic Equity Fund L.P. | | | | |
| Eldridge GP1 Strategic Equity Fund LP – Series I | | | | |
| Eldridge GP1 Strategic Equity Fund-A L.P. | | | | |
| Eldridge Sports and Entertainment GP, LP | | | | |
| 13th Fl Investor, LLC | | | | |
| A24 Investor, LLC | | | | |
| CSL Investor, LLC | | | | |
| Eldridge IP Investor, LLC | | | | |
| Fulwell Investor, LP | | | | |
| CLIO Investor, LLC | | | | |
| Illuminarium Investor, LLC | | | | |
| PME Investor, LLC | | | | |
| Eldridge Sports and Entertainment C GP, LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Eldridge Sports and Entertainment Fund C, LP | | | | |
| Eldridge Sports and Entertainment Fund Aggregator B, LP | | | | |
| Eldridge Sports and Entertainment Fund, LP | | | | |
| Eldridge Sports and Entertainment Fund Offshore, LP | | | | |
| Eldridge Sports and Entertainment Fund Aggregator A, LP | | | | |
| Eldridge SE Co-Invest E, LP | | | 27-1973901 | |
| Eldridge Management Carry Holdings, LP | | | | |
| Eldridge Management Holdings, LLC | | | | |
| Eldridge Corporate Funding LLC | 27-1973901 | | | |
| Eldridge Asset Allocation, LLC | | | | |
| Eldridge GP1 Advisers, LLC | | | | |
| Eldridge Credit Advisers (UK) Limited | | | | |
| Eldridge Capital Management Services (UK) Limited | | | | |
| Eldridge Capital Management Services, LLC | | | | |
| Eldridge SME Advisers, LLC | | 27-1973901 | | |
| ESCA 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 | | | | |
| ESCA Services Holdings, LLC | | | | |
| ESCA Services, LLC | | | | |
| ESCA Services, LLC | | | | |
| Eldridge Structured Credit Advisers, LLC | | | | |
| Binney Park Capital, LLC | | | | |
| ESCA Capital, LLC | | | | |
| ESCA Capital Administrator, LLC | | | | |
| Eldridge Capital Management (Singapore) PTE. LTD | | | | |
| Eldridge CI Holdings II LLC | | | | |
| Eldridge CI LP LLC | | | | |
| CBAM Holdings, LLC | | 27-1973901 | | |

# 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 |
|---|---|---|---|---|
| CBAM Partners, LLC | | 82-3195582 | | |
| CBAM Credit Opportunities Fund GP, LLC | | | | |
| CBAM Credit Opportunities Fund, LP | | | | |
| 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-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-B Street Partnership LP | | | | |
| Maranon Centre-B Street SPV LLC | | | | |
| Maranon Centre Street Partnership LP | | | | |
| Maranon Centre Street SPV LLC | | | | |
| Maranon Mezzanine GP II, LP | | | | |
| Maranon Mezzanine Fund II, LP | | | | |
| Maranon Mezzanine Offshore Fund II, LP | | | | |
| Maranon Senior Credit Opportunities Fund SPV GP, LP | | | | |
| Maranon Senior Credit Opportunities Fund SPV, LP | | | | |
| Maranon Senior Credit Opportunities Fund SPV, LLC | | | | |
| Maranon Senior Credit Opportunities Fund SPV II, LP | | | | |
| Maranon Senior Credit Opportunities Fund SPV II, LLC | | | | |
| Maranon Senior Credit Opportunities Fund SPV III, LLC | | | | |
| Maranon Senior Credit Opportunities Fund SPV III, LP | | | | |
| Maranon Senior Credit Fund IX GP, L.P. | | | | |
| Maranon Senior Credit Fund IX, LLC | | | | |
| Maranon Senior Credit Fund IX DB, L.P. | | | | |

# 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 |
|---|---|---|---|---|
| Maranon Senior Credit Fund IX, LLC | | | | |
| Maranon Partners, LLC | 48-1202239 | | | |
| Eldridge Credit Advisers, LLC | | | | |
| Maranon Management LLC | | | | |
| Maranon Services, LLC | | | | |
| Maranon Services Corp. | | | | |
| Maranon Services, LLC | | | | |
| Maranon Centre Street Executive Fund LP | | | | |
| Maranon Senior Rated Fund I LLC | | | | |
| Eldridge Wealth Solutions, Inc. | 48-1202239 | | | |
| Stonebriar Holdings II LLC | | | | |
| Security Benefit Business Services, LLC | 47-1625121 | | | |
| SBL Holdings, Inc. | 47-2425642 | | | |
| Everly Holdings, LLC | | | | |
| Everly, LLC | | | | |
| Everly Incentive Plan, LLC | | | | |
| Everly Life Insurance Company | | | | |
| Gennessee 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 | 83-2872065 | 16485 | VT | |
| SB 625 Madison Holding, LLC | | | | |
| Bentley Park, LLC | | | | |
| Eldridge Bilt Holdings LLC | 27-1973901 | | | |
| Eldridge DBZ Holdings, LLC | 87-4075151 | | | |
| Hawk Trail, LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Eldridge HBF II Holdings, LLC | 27-1973901 | | | |
| SB Restructured Asset, LLC | | | | |
| SSVP Capital, LLC | | | | |
| Pinckney Holdings, LLC | | | | |
| Coronado Heights, LLC | | | | |
| Chisholm Trail, LLC | | | | |
| Shamrock Valley, LLC | | | | |
| Monarch Field, LLC | | | | |
| Perry Park, LLC | 45-2995475 | | | |
| Earhart Capital, LLC | | | | |
| Security Financial Resources, Inc. | 48-1033871 | | | |
| SB Corporate Funding LLC | | | | |
| Dornwood Park, LLC | | | | |
| MAG Finance, LLC | 46-2647722 | | | |
| Kaw Valley Capital, LLC | | | | |
| Red Sea 2024-6, LLC | | | | |
| Sherwood Park, Inc. | | | | |
| Dayton Funding II, LLC | 87-4075151 | | | |
| Eldridge SCPH Investor II LLC | 92-1494980 | | | |
| Eldridge SCPH, LLC | 92-1494980 | | | |
| Eldridge FHI Investor LLC | 87-4075151 | | | |
| FHI Investor, LLC | | | | |
| FHI Holdings LLC | | | | |
| Eldridge S3-H Holdings LLC | 87-4075151 | | | |
| Eldridge SCIH Holdings II LLC | 87-4075151 | | | |
| Eldridge Epic Holdings, LLC | 87-4075151 | | | |
| Epic Preferred Holdings II LLC | 87-4075151 | | | |
| Flexjet, Inc. | | | | |
| Tuvoli Holdings, LLC | | | | |
| Eldridge FHI Investor II, LLC | | | | |
| FHI Investor, LLC | | | | |
| Dayton Funding, LLC | 87-4075151 | | | |
| Dover Portfolio Trust, LLC | | | | |
| Perry Portfolio Trust, LLC | | | | |
| Williamstown Portfolio Trust, LLC | | | | |
| Avon Portfolio Trust, LLC | 87-4075151 | | | |
| Falcon Portfolio Trust, LLC | 87-4075151 | | | |
| Franklin Portfolio Trust, LLC | 87-4075151 | | | |
| Meriden Portfolio Trust, LLC | 87-4075151 | | | |

# 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 |
|---|---|---|---|---|
| Scranton Portfolio Trust, LLC | 87-4075151 | | | |
| Winchester Portfolio Trust, LLC | 87-4075151 | | | |
| Eldridge Isar Funding LLC | 87-4075151 | | | |
| Locust Portfolio Trust, LLC | 87-4075151 | | | |
| GC Portfolio Trust, LLC | 87-4075151 | | | |
| Greenview Portfolio Trust, LLC | 87-4075151 | | | |
| Walnut Portfolio Trust, LLC | 87-4075151 | | | |
| Skyline Portfolio Trust, LLC | 87-4075151 | | | |
| Eldridge CIREF Holdings, LLC | | | | |
| Randolph Portfolio Trust, LLC | 87-4075151 | | | |
| Augusta Portfolio Trust, LLC | 87-4075151 | | | |
| Brook Creek Portfolio Trust, LLC | 87-4075151 | | | |
| Windsor Portfolio Trust, LLC | 87-4075151 | | | |
| Tamarack Portfolio Trust, LLC | 87-4075151 | | | |
| Big Springs, LLC | | | | |
| Flexjet, Inc. | | | | |
| Cyrus Portfolio Trust, LLC | 87-4075151 | | | |
| Deer Creek Portfolio Trust, LLC | 87-4075151 | | | |
| Gladstone Portfolio Trust, LLC | 87-4075151 | | | |
| Eldridge HI Funding, LLC | 87-4075151 | | | |
| Eldridge Clark Funding, LLC | 87-4075151 | | | |
| Eldridge Stucki Holdings, LLC | 87-4075151 | | | |
| Merriam Portfolio Trust, LLC | | | | |
| PG Senior Loan Fund VIII Issuer, LLC | | | | |
| Lenox Portfolio Trust, LLC | 87-4075151 | | | |
| Atlas Funding, LLC | 87-4075151 | | | |
| Meadowlark Funding LLC | 87-4075151 | | | |
| Brookville Industries, LLC | 87-4075151 | | | |
| Epic Preferred Holdings II LLC | 87-4075151 | | | |
| Potwin Place, LLC | 87-4075151 | | | |
| Eldridge CIREF Holdings, LLC | | | | |
| Eldridge SHDG Holdings LLC | | | | |
| Eldridge SFLY Funding, LLC | | | | |
| Hillcrest Holdings, LLC | 87-4075151 | | | |
| Eldridge CEC Funding, LLC | 87-4075151 | | | |
| Epic Preferred Holdings II LLC | 87-4075151 | | | |
| Holliday Park, LLC | 87-4075151 | | | |
| Ozawkie LLC | 87-4075151 | | | |
| Collins Park, LLC | 87-4075151 | | | |

# 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 |
|---|---|---|---|---|
| Eldridge CLIO Holdings LLC | 87-4075151 | | | |
| Jefferson Square 1892, LLC | 87-4075151 | | | |
| PD Holdings LLC | 87-4075151 | | | |
| Eldridge HCC Investor LLC | | | | |
| Eldridge HCC, LLC | | | | |
| Eldridge Qcode Holdings, LLC | | | | |
| Monterey Portfolio Trust, LLC | 87-4075151 | | | |
| Quinton Heights, LLC | 87-4075151 | | | |
| Epic Preferred Holdings II LLC | 87-4075151 | | | |
| Ravenwood Portfolio Trust, LLC | 87-4075151 | | | |
| Ripley Park, LLC | | | | |
| Auburndale, LLC | | | | |
| Banner Creek Bridge, LLC | 46-5651598 | | | |
| Free State Funding, LLC | | | | |
| Garfield Park, LLC | | | | |
| Maranon Senior Credit IV, LLC | | | | |
| Nicodemus Place, LLC | | | | |
| Primary Issue Anchor Separate Account LLC | | | | |
| SCF SB Investor, LLC | | | | |
| Shock Hill Field, LLC | | | | |
| Red Sea 2022-3, 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 | | | | |
| Sunset Hills, LLC | | | | |
| Syracuse City, LLC | | | | |
| Chain Bridge Opportunistic Funding Holdings, LLC | | | | |
| Eldridge TG Funding, LLC | | | | |
| Chain Bridge Opportunistic Funding, LLC | | | | |
| Prairie Hill, LLC | | | | |
| Galinda Park, LLC | | | | |
| Dawn Acres V, LLC | | | | |
| Little Bluestem, LLC | | | | |
| Red Sea 2024-1, LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Cottonwood Pioneer Capital, LLC | | | | |
| Eldridge CDS Holdings, LLC | | | | |
| Eldridge RV Holdings, LLC | | | | |
| Ivory Fort, LLC | | | | |
| Maranon Loan Funding 2025-1 WH, LLC | | | | |
| Mammoth Ridge Discovery, LLC | 87-4075151 | | | |
| Eldridge HSCM Holdings, LLC | | | | |
| Ruby Slipper Pair, LLC | 87-4075151 | | | |
| Western Meadowlark Plains, LLC | 87-4075151 | | | |
| Dust Bowl Capital, LLC | 87-4075151 | | | |
| Maranon Loan Funding 2026-1 WH, LLC | 87-4075151 | | | |
| Crestview Park, LLC | | | | |
| Mine Creek, LLC | | | | |
| Strataca Holdings, LLC | | | | |
| SBC LAD Holdings, LLC | 48-1202239 | | | |
| Eldridge LAD Holdings, LLC | 87-4229221 | | | |
| SB Knoema Holdings, LLC | 48-1202239 | | | |
| Seek Data Holdings, LLC | | | | |
| Seek Data LLC | | | | |
| Knoema IT Solutions India Private Limited | | | | |
| Zinnia Holdco, LLC | 46-3929563 | | | |
| Zinnia Asset Holdings III, LLC | 48-1202239 | | | |
| Zinnia Asset Holdings, LLC | | 83-4541988 | | |
| Zinnia Asset Holdings II, LLC | | 99-2092870 | | |
| Zinnia Corporate Holdings, LLC | | 83-4541988 | | |
| Zinnia Business Services LLC | | | | |
| EH2021, LLC | | | | |
| SE2 Services LLC | | | | |
| Zinnia Tech Solutions LLC | | | | |
| Policygenius BGA LLC | | | | |
| Policygenius LLC | | | | |
| PG32OS LLC | | | | |
| ZDS Holdings LLC | | | | |
| Zinnia Distributor Solutions LLC | | | | |
| Zinnia Consulting LLC | | | | |
| Zinnia Tech Solutions Canada ULC | | | | |
| Life.io, LLC | | | | |
| Convergent Financial Technologies LLC | | | | |
| Life Products Solutions Group, LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Zinnia Technology Services Ireland | | | | |
| Zinnia Digital Service LLP | | | | |
| se2, LLC | | 20-2640636 | | |
| Zinnia Digital Service LLP | | | | |
| Security Benefit Academy, Inc. | 48-1118137 | | | |
| N318MM, LLC | 45-5399711 | | | |
| Eldridge CH Holdings, LLC | | | | |
| Eldridge CH LP LLC | | | | |
| Eldridge CH GP LLC | | | | |
| ACZ Investments LP | | | | |
| CI-F Zenith LP | | | | |
| CI-F Zenith UK Holdings Limited | | | | |
| Liverpool Holdings Limited | | | | |
| Portsmouth Zenith Holdings Limited | | | | |
| ACZ Students LLC | | | | |
| CI Student Strat 1 LP | | | | |
| CI-F Zenith GP Limited | | | | |
| CIM Zenith Master Holdings Ltd | | | | |
| CIM Zenith UK Holdings Limited | | | | |
| CIM Nottingham Holdings 2 Limited | | | | |
| CIM Manchester Holdings Limited | | | | |
| CIM Liverpool OpCo Limited | | | | |
| CIM Nottingham OpCo Limited | | | | |
| CIM Zenith UK Holdings II Limited | | | | |
| CIM York Holdings Limited | | | | |
| CIM Leeds Holdings Limited | | | | |
| CIM York OpCo Limited | | | | |
| CIM Zenith UK Holdings III Limited | | | | |
| CIM Bristol Co-Living Holdings Limited | | | | |
| CIM Bristol Holdings Limited | | | | |
| Atlas Venture Holdings LP | | | | |
| Atlas IntermediateCo LLC | | | | |
| Atlas Venture Investment LP | | | | |
| Moto InvestoCo Limited | | | | |
| Mana Holdco Limited | | | | |
| JANU BOAT FINCO LIMITED | | | | |
| AP HAKONE FINCO PTE. LTD | | | | |
| AP Hakone Pte. Limited | | | | |

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

## PART 1 - ORGANIZATIONAL CHART




| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|

# 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 |
|---|---|---|---|---|
| BCM 625 Broadway LLC | | | | |
| CI W57th Street Holdings LLC | | | | |
| 125 West 57th Street Holdings LLC | | | | |
| 125 West 57th Street Property Owner LLC | | | | |
| 125 West 57th Street Mezz 2, LLC | | | | |
| 125 West 57th Street Mezz, LLC | | | | |
| 125 West 57th Street Property Owner LLC | | | | |
| CI BH Holdings II LLC | | | | |
| Oasis BH, LLC | | | | |
| One BH Investors LLC | | | | |
| CI BH Holdings LLC | | | | |
| Oasis BH, LLC | | | | |
| OBH PE Issuer LLC | | | | |
| OBH PE Issuer II LLC | | | | |
| OBH FB Issuer LLC | | | | |
| OBH HoldCo Pledgor LLC | | | | |
| OBH HoldCo LLC | | | | |
| OWR InvestCo LLC | | | | |
| BHLR Investco, LLC | | | | |
| BHLR Intermediate Co, LLC | | | | |
| BH Luxury Residences, LLC | | | | |
| OWR Intermediate Co LLC | | | | |
| OWR Hotel Owner LLC | | | | |
| OBH Intermediate Holdco, LLC | | | | |
| OWR Mezz II Borrower LLC | | | | |
| Oasis West Realty LLC | | | | |
| CHE Miami Holdings LLC | | | | |
| CHE NE Street LLC | | | | |
| 720 NE Street LLC | | | | |
| 720 NE Street Holdco LLC | | | | |
| 720 NE Street PropCo LLC | | | | |
| CHE Edgewater LLC | | | | |
| 700 Edgewater Development Parent, LLC | | | | |
| 700 Edgewater Development Mezz, LLC | | | | |
| 700 Edgewater Development, LLC | | | | |
| Baia Waterviews LLC | | | | |
| CHE South Brickell LLC | | | | |
| Miami Waterfront Ventures Parent, LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Miami Waterfront Ventures Mezz, LLC | | | | |
| Miami Waterfront Ventures, LLC | | | | |
| CHE 830 Brickell LLC | | | | |
| Watson Brickell Development Parent, LLC | | | | |
| Watson Brickell Development Mezz, LLC | | | | |
| Watson Brickell Development, LLC | | | | |
| Watson Brickell Development Pledgor, LLC | | | | |
| CI Founder Partner GP LLC | | | | |
| CI Founder Partner LP | | | | |
| CH Capital A Holdings LLC | | | | |
| CI GGL Limited | | | | |
| Galliard Group Limited | | | | |
| Galliard Holdings Ltd | | | | |
| Orchard Wharf Developments Ltd | | | | |
| 37-41 Mortimer Street LLP | | | | |
| 37-41 Mortimer Unit Trust | | | | |
| 37-41 Mortimer LP | | | | |
| 37-41 Mortimer Opco Ltc | | | | |
| 37-41 Mortimer GP LTD | | | | |
| 37-41 Mortimer Nominee 1 Ltd | | | | |
| 37-41 Mortimer Nominee 2 Ltd | | | | |
| Maslow's UK Services Ltd | | | | |
| GDL Holdco Limited | | | | |
| Galliard Developments Ltd | | | | |
| GDL (Millharbour) Ltd | | | | |
| Westgate House Developments Limited | | | | |
| GHL (Romford) Limited | | | | |
| GDL (Tower Bridge Road) Limited | | | | |
| GDL (TCRW) Limited | | | | |
| Sager House (Almedia) Limited | | | | |
| South Audley Street LLP | | | | |
| CH McCourt (The Stage) LLC | | | | |
| The Stage Shoreditch LLP | | | | |
| The Stage Shoreditch Deveopment LLP | | | | |
| The Stage Shoreditch (Master) Unit Trust | | | | |
| The Stage Shoreditch Residential HoldCo Limited | | | | |
| The Stage Shoreditch Residential Ltd | | | | |
| The Stage Shoreditch Management Ltd | | | | |

# 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 |
|---|---|---|---|---|
| Fairchild Place Ltd | | | | |
| The Stage Shoreditch (Office South) Unit Trust | | | | |
| The Stage Shoreditch (Office South) GP Ltd | | | | |
| The Stage Shoreditch (Office South) Nominee Ltd | | | | |
| 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 | | | | |
| EW InvestCo Limited | | | | |
| Everywoman Limited | | | | |
| Dynamo 1C S.a.r.l. | | | | |
| Cain Hoy Finance Limited | | | | |
| Cain PE (UK) Limited | | | | |
| Competitive Socialising Group Limited | | | | |
| Eagle 2 Limited | | | | |
| Birdie 3 Limited | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Prezzo InvestCo Limited | | | | |
| Prezzo Trading Limited | | | | |
| CI Milan Limited | | | | |
| JJ Concepts Limited | | | | |
| JJ ISQ Limited | | | | |
| Competitive Socialising Limited | | | | |
| 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 | | | | |

# 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 |
|---|---|---|---|---|
| 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 | | | | |
| 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 | | | | |
| CGREF CIP GP LLC | | | | |
| CI AM LP | | | | |
| CI UK Master Holdings Limited | | | | |
| Cain International Advisers Ltd. | | | | |
| Cain International UK Services Ltd | | | | |
| Fusion PBSA Platform Limited | | | | |
| Cain AD Holdings LLC | | | | |
| CI AM LLC | | | | |
| CI AM Holdings LLP | | | | |
| CGREF AIV 1 GP LLC | | | | |
| Atlas Venture Investment CIP LP | | | | |
| Cain Title Holdings LLC | | | | |
| Canon Title LLC | | | | |
| CI Lux Services S.a.r.l. | | | | |
| CGREF 1 GP LLC | | | | |
| CGREF CIP LP | | | | |
| Cain Global Real Estate Fund 1 LP | | | | |
| CGREF AIV 1 LP | | | | |
| Sapphire NY Hotel HoldCo LLC | | | | |
| Sapphire NY Hotel MezzCo LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Sapphire NY Hotel PropCo LLC | | | | |
| CI Student Strat 1 CIP LP | | | | |
| CI Logistics Strat CIP 1 LP | | | | |
| CI Logistics Strat 1 LP | | | | |
| CILS 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 | | | | |
| CIEF1 UK Holdings Limited | | | | |
| Sulliverhills Spain, SLU | | | | |
| Uniq Lark Development, S.L.U. | | | | |
| CI Koryfeum Sarl | | | | |
| Koryfeum GmbH | | | | |
| CI Roman Holdings Sarl | | | | |
| 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 | | | | |

# 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 |
|---|---|---|---|---|
| Juno Holdings Spain 1, S.L.U. | | | | |
| Juno Corn, 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 | | | | |
| CI US Services GP LLC | | | | |
| Cain International US Services LP | | | | |
| Cain International Agent Ltd | | | | |
| Cain International Management Ltd | | | | |
| CI Co-Invest I LLP | | | | |
| CI EREO I CIP GP Limited | | | | |
| CI EREO I CIP LP | | | | |
| Cain International European Real Estate Opportunity Fund I GP Limited | | | | |
| Cain International European Real Estate Opportunity Fund I LP | | | | |
| GEC Finance, LLC | | | | |
| Ridge Media Holdings, LLC | 27-1973901 | | | |
| Eldridge Media Holdings, LLC | | | | |
| Eldridge Media Publishing, LLC | | | | |
| EMH II, LLC | | | | |
| PME AH LLC | | | | |
| EMH AH LLC | | | | |
| EMG HoldCo, LLC | | | | |
| DCP Funding LLC | 37-1700665 | | | |
| DCP Holdco I LLC | | | | |
| Media Rights Capital III, LLC | | | | |
| Eldridge Media Group, LLC | | | | |
| Dcpl investco, LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Dcpg investco, LLC | | | | |
| dcp Disc Inc. | | | | |
| Direct Holdings Libraries Inc. | 13-2537299 | | | |
| dcp Corp. | | | | |
| Dick Clark Restaurants, Inc. | | | | |
| Dick Clark Film Group, Inc. | | | | |
| Dick Clark Communications, Inc. | | | | |
| Dick Clark Features, Inc. | | | | |
| Family Secret Productions, Inc. | | | | |
| Dick Clark Kids, Inc. | | | | |
| 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 | | | | |

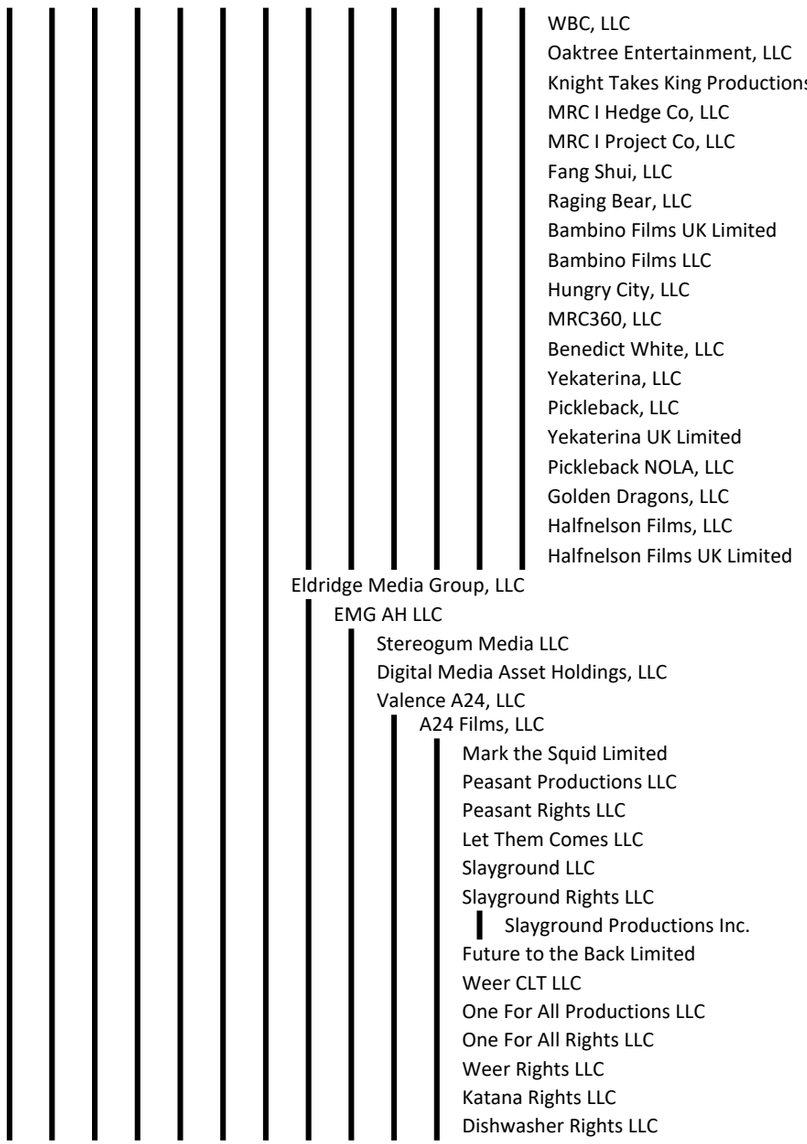
# SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| The 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. | | | | |
| 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 | | | | |

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

## PART 1 - ORGANIZATIONAL CHART




| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Dishwasher Productions Inc. | | | | |
| Social By Lloyd LLC | | | | |
| Dishwasher LLC | | | | |
| Rights By Lloyd LLC | | | | |
| LSPW Rights LLC | | | | |
| Social By Lloyd Limited | | | | |
| Ghost Shift LLC | | | | |
| Ghost Shift Rights LLC | | | | |
| Camp Blood Productions LLC | | | | |
| Brief Recess LLC | | | | |
| Turkey Club LLC | | | | |
| LSPW Project Limited | | | | |
| Enemies Rights LLC | | | | |
| Enemies LLC | | | | |
| Backrooms Rights LLC | | | | |
| Async Pictures Inc. | | | | |
| Turville Rights LLC | | | | |
| Misty Green LLC | | | | |
| Misty Rights LLC | | | | |
| Turville Film Ltd. | | | | |
| Bluefin Tuna Rights LLC | | | | |
| Bluefin Tuna LLC | | | | |
| Mama's Boy LLC | | | | |
| Mountains & Rivers LLC | | | | |
| Dramatic Movie LA LLC | | | | |
| Dramatic Movie LLC | | | | |
| Dramatic Movie Rights LLC | | | | |
| ELPW Project Limited | | | | |
| A24 CLT LLC | | | | |
| ELPW Rights LLC | | | | |
| Speed Bump LLC | | | | |
| ITTF LLC | | | | |
| ITTF Rights LLC | | | | |
| Marty Post Inc. | | | | |
| Wrong Trailer Park LLC | | | | |
| Onslaught Rights LLC | | | | |
| Onslaught Productions Inc. | | | | |
| Businesswoman Special LLC | | | | |
| BWS Rights LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Businesswoman Special Productions Inc. | | | | |
| Into Drama LLC | | | | |
| Real American Hero LLC | | | | |
| Real American Hero Quebec Productions Ltd. | | | | |
| Real Hero Rights LLC | | | | |
| Real American Hero Productions Ltd. | | | | |
| Eternity Productions LLC | | | | |
| Death By Pretzel Productions Ltd. | | | | |
| Eternity Film Productions Limited | | | | |
| Jellybean Ghost LLC | | | | |
| Salsa Cruiseline Limited | | | | |
| Altar Pictures LLC | | | | |
| Altar Productions MB Inc. | | | | |
| Hibernation Season Inc. | | | | |
| A Cigar is Just a Cigar Limited | | | | |
| Real Time Situation LLC | | | | |
| Legs Film Rights LLC | | | | |
| Royalty Rights 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 | | | | |
| Monoceros Rights LLC | | | | |
| Monoceros Post Inc. | | | | |
| LR Special Limited | | | | |
| Miss Gabler Rights LLC | | | | |
| Miss Gabler Productions LLC | | | | |
| Caesars Request LLC | | | | |
| Caesars Request LLC | | | | |
| Monoceros Media LLC | | | | |
| Camp Blood LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| A24 Productions 3 LLC | | | | |
| Starmaker Studios LLC | | | | |
| A24 Commerce St LLC | | | | |
| CLT Devco LLC | | | | |
| CLT Leasing LLC | | | | |
| Mother Mary Rights LLC | | | | |
| Got A Little Sloppy Productions Inc. | | | | |
| Starmaker Rights LLC | | | | |
| Ocarina Incident Rights LLC | | | | |
| Got a Little Sloppy LLC | | | | |
| House Claw Rights LLC | | | | |
| Elia Services LLC | | | | |
| Death Yell LLC | | | | |
| Rush Job LLC | | | | |
| A24 Studios Limited | | | | |
| WIP Slate Limited | | | | |
| Monsters of God LLC | | | | |
| Faces Off Rights LLC | | | | |
| Pink Chair 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 | | | | |
| A Cigar is Just a Cigar LLC | | | | |
| Tiger Productions LLC | | | | |
| Round About Pub Limited | | | | |
| Double Yew LLC | | | | |
| FreezeCorp LLC | | | | |
| A24 Publishing LLC | | | | |
| Luxury Linoleum LLC | | | | |
| Mother Knows Post LLC | | | | |
| Imatech Technologies LLC | | | | |
| Sunny With A Chance Limited | | | | |
| Selenicereus LLC | | | | |
| Sassafras Jam LLC | | | | |
| Un Chien Bizarre LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| 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 | | | | |
| 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 | | | | |
| 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 | | | | |
| A24 Productions 1 LLC | | | | |
| After The Fact LLC | | | | |
| Ocarina Incident LLC | | | | |
| Adore Matchmaking LLC | | | | |
| RoyaltyHL5 LLC | | | | |
| Pink Chair Productions LLC | | | | |
| Faces Off LLC | | | | |
| House Claw LLC | | | | |
| Crack in the Earth LLC | | | | |
| Linda Margaret Rae LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Pink Opaque LLC | | | | |
| Miller Avenue Productions 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 | | | | |
| No Commas 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 | | | | |
| Valence Zig Holdings, LLC | | | | |
| Valence FW73, LLC | | | | |
| Fulwell Member U.S. Holdco, Inc. | | | | |
| Fulwell Member UK Holdco Limited | | | | |
| Valence Circle Up, LLC | | | | |
| Sugar23, Inc. | | | | |
| Way Upfronts, LLC | | | | |
| Flip the Script, LLC | | | | |
| X4Y LLC | | | | |
| Seward Street Maiden Voyage, LLC | | | | |
| Seward Street Productions, LLC | | | | |
| Short of the Week, LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Venture Brand Management LLC | | | | |
| NBT Holdings, LLC | | | | |
| Sugar23 Podcast Group LLC | | | | |
| EMH-PME LLC | | | | |
| Golden Globes Holdings, LLC | | | | |
| Golden 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 | 80-0854371 | | | |
| Direct Holdings Americas LLC | 13-2861045 | | | |
| Direct Holdings Customer Service Inc. | 13-3389015 | | | |
| BBMA Holdings I, LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| 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 | | | | |
| DLICT, LLC | | | | |
| Eldridge Corporate Services, LLC | | | | |
| Eldridge Services, LLC | 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 | | | |
| GVI 7019, LLC | | | | |
| GVI 6109, LLC | | | | |
| GV 667, LLC | 27-1973901 | | | |
| Aircraft Hangar Services LLC | 27-1973901 | | | |
| GVI 6274, LLC | | | | |
| EPH Holdings II, LLC | | | | |
| EPH Holdings, LLC | 27-1973901 | | | |
| Monterra Trust | 27-1973901 | | | |
| 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 | | | |
| EPH II, LLC | 27-1973901 | | | |
| Elm Portfolio Trust LLC | | | | |
| Eldridge Aircraft Services LLC | 27-1973901 | | | |
| EPH, LLC | 27-1973901 | | | |

# 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 |
|---|---|---|---|---|
| Baldwin Portfolio Trust, LLC | | | | |
| Lockwood Portfolio Trust, LLC | | | | |
| Riverside Portfolio Trust, LLC | | | | |
| Hamilton Portfolio Trust, LLC | | | | |
| Eldridge Gamma Holdings, LLC | | | | |
| Eldridge S3-R Holdings LLC | 27-1973901 | | | |
| Evergreen Portfolio Trust, LLC | 27-1973901 | | | |
| Magnolia Portfolio Trust, LLC | 27-1973901 | | | |
| Newton Portfolio Trust, LLC | 27-1973901 | | | |
| Eldridge PayActiv Holdings LLC | | | | |
| Eldridge Kamerra Funding, LLC | 27-1973901 | | | |
| Eldridge Fevo Funding, LLC | 27-1973901 | | | |
| Delano Portfolio Trust, LLC | | | | |
| Eldridge 17th Street Holdings LLC | | | | |
| ECD Brands Holdings LLC | | | | |
| EC 17th Street Holdings LLC | | | | |
| EC 17th Street MezzCo LLC | | | | |
| Beach Hotel Associates LLC | | | | |
| Hamiton Portfolio Trust, LLC | | | | |
| Harold Portfolio Trust, LLC | | | | |
| Epic Preferred Holdings LLC | | | | |
| Flexjet, Inc. | | | | |
| Tuvoli Holdings, LLC | | | | |
| Muberry Portfolio Trust, LLC | | | | |
| Fairfield Portfolio Trust, LLC | | | | |
| Montgomery Portfolio Trust, LLC | | | | |
| Moore Portfolio Trust, LLC | | | | |
| Walker Portfolio Trust, LLC | | | | |
| Eldridge IE Funding LLC | 27-1973901 | | | |
| Brooks Portfolio Trust, LLC | | | | |
| Crescent Portfolio Trust, LLC | | | | |
| Prospect Portfolio Trust, LLC | | | | |
| Westwood Portfolio Trust, LLC | | | | |
| Tuttle Portfolio Trust, LLC | | | | |
| Eldridge A24 Holdings, LLC | | | | |
| Granger Portfolio Trust, LLC | | | | |
| Eldridge Convive Holdings II, LLC | | | | |
| Eldridge Convive Holdings, LLC | | | | |
| Eldridge CILP Funding II, LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Hillside Portfolio Trust, LLC | 27-1973901 | | | |
| Glenville Portfolio Trust, LLC | 27-1973901 | | | |
| Eldridge Alpaca Funding, LLC | 27-1973901 | | | |
| Eldridge C9E Holdings LLC | 27-1973901 | | | |
| Eldridge SMT Holdings LLC | 27-1973901 | | | |
| Walsh Portfolio Trust, LLC | 27-1973901 | | | |
| Smith Portfolio Trust, LLC | | | | |
| Davis Portfolio Trust, LLC | 27-1973901 | | | |
| Grigg Portfolio Trust, LLC | 27-1973901 | | | |
| Eldridge CILP Funding IV, LLC | | | | |
| Flint Rock Portfolio Trust, LLC | 27-1973901 | | | |
| Gamma Media Holdings, LLC | | | | |
| Vydia, Inc. | | | | |
| Gamma Media Holdings UK LTD | | | | |
| 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 | 27-1973901 | | | |
| EISCP Co-Invest Holdings, LLC | 27-1973901 | | | |
| Morningside Portfolio Trust, LLC | | | | |
| Eldridge Route Funding, LLC | | | | |
| Carlton Portfolio Trust, LLC | | | | |
| Eldridge Clearcover Holdings 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 Accelerant Funding, LLC | | | | |
| Oakridge Portfolio Trust, LLC | | | | |
| Eldridge Snap! Holdings II LLC | | | | |
| Eldridge CILP Funding III, LLC | | | | |
| Eldridge Puris Holdings, LLC | 27-1973901 | | | |
| Eldridge PayActiv Holdings LLC | | | | |
| Eldridge Snap! Holdings LLC | 27-1973901 | | | |
| Eldridge Lynx Funding LLC | 27-1973901 | | | |

# 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 |
|---|---|---|---|---|
| Edgewood Portfolio Trust, LLC | | | | |
| Eldridge Clearcover Holdings LLC | | | | |
| Clearcover, Inc. | 81-3825981 | | | |
| Clearcover Insurance Company | 83-4065094 | 16524 | IL | |
| Clearcover Insurance Agency, LLC | 30-0963706 | | | |
| Clearcover Re | AA-3770543 | | | |
| Clearcover Financial LLC | 99-2413117 | | | |
| Clearcover General Agency, LLC | 99-4828909 | | | |
| Clearcover Inter-Insurance Exchange | 33-1779106 | 17733 | IL | |
| Eldridge Mojo Funding, LLC | 27-1973901 | | | |
| Madison Portfolio Trust, LLC | | | | |
| Eldridge FS Holdings, LLC | | | | |
| Eldridge Fevo Funding, LLC | 27-1973901 | | | |
| Eldridge PayActiv Holdings LLC | | | | |
| Epic Preferred Holdings LLC | | | | |
| Eldridge Powerboard Holdings LLC | | | | |
| Eldridge Cloudframe Holdings LLC | | | | |
| Eldridge MasterClass Holdings LLC | 27-1973901 | | | |
| Eldridge FEG Holdings | 27-1973901 | | | |
| Film Expo Group Holdings LLC | | | | |
| Film Expo Group LLC | | | | |
| Film Expo Group Intermediate Holdings, LLC | | | | |
| Armstrong Portfolio Trust, LLC | | | | |
| Eldridge IP Holdings III LLC | | | | |
| Eldridge RBUSA Holdings LLC | 27-1973901 | | | |
| Eldridge Laylo 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 | | | | |
| 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 | | | |
| Eldridge SkyHive Holdings LLC | 27-1973901 | | | |
| Bedford Portfolio Trust, LLC | 27-1973901 | | | |
| Eldridge IP Holdings III LLC | | | | |
| Eldridge Viral Nation Holdings LLC | 27-1973901 | | | |

# 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 |
|---|---|---|---|---|
| Eldridge FS Holdings, LLC | | | | |
| Eldridge Equine II Holdings LLC | | | | |
| Eldridge RDE Holdings, LLC | | | | |
| Eldridge Equine Holdings LLC | | | | |
| Eldridge 4AIR Holdings LLC | | | | |
| 4AIR, LLC | | | | |
| EISCP Co-Invest Holdings, 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 | 27-1973901 | | | |
| Pinecrest Portfolio Trust, LLC | 27-1973901 | | | |
| Eldridge IP Holdings III LLC | | | | |
| Eldridge S3-R 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 | | | |
| Livingston Portfolio Trust, LLC | | | | |
| Eldridge Lynx Funding LLC | 27-1973901 | | | |
| Eldridge ACZ Funding, LLC | 27-1973901 | | | |
| Eldridge HNSF V Holdings, LLC | 27-1973901 | | | |
| Eldridge SCIH-S Holdings LLC | 27-1973901 | | | |
| Vista Portfolio Trust, LLC | | | | |
| Eldridge KRNL Funding LLC | | | | |
| 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 Homodeus Funding LLC | 27-1973901 | | | |
| Eldridge DBDK Funding, LLC | 27-1973901 | | | |
| Eldridge PCH Holdings, LLC | 27-1973901 | | | |
| PrescientCo Holdings, LLC | 27-1973901 | | | |
| EKW Holdings LLC | | | | |
| KWSB Real Estate Venture I, LLC | | | | |
| Eldridge ARK Crypto US Fund Holdings LLC | | | | |
| Bruce Park Portfolio Trust, LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Eldridge FS Holdings, LLC | | | | |
| Eldridge Digital Asset Holdings, LLC | | | | |
| Eldridge Ediphy Holdings, LLC | | | | |
| Eldridge Resilience Holdings LLC | 27-1973901 | | | |
| Eldridge goPuff Holdings LLC | | | | |
| Eldridge Dataminr Holdings LLC | | | | |
| Maple Portfolio Trust, LLC | | | | |
| Eldridge Odyssey Holdings, LLC | 27-1973901 | | | |
| Eldridge FS Holdings, LLC | | | | |
| Eldridge PayActiv Holdings LLC | | | | |
| Eldridge Unqork Holdings LLC | | | | |
| Eldridge Gizer Funding LLC | | | | |
| Gizer Inc. | | | | |
| Eldridge Blockchain.com Funding LLC | | | | |
| Eldridge Cutover Holdings LLC | | | | |
| Eldridge PPRO Holdings LLC | | | | |
| Eldridge Stash Funding LLC | | | | |
| Eldridge Tripledot Holdings LLC | | | | |
| Eldridge Equipment Finance LLC | 27-1973901 | | | |
| Three L Finance Holdings, LLC | | | | |
| Stonebriar Holdings LLC | 27-1973901 | | | |
| Stonebriar Holdings II LLC | | | | |
| Stonebriar Global Management Holdings LLC | | | | |
| Stonebriar Finance Holdings LLC | 98-1249436 | | | |
| SCF Preferred Equity II, LLC | | | | |
| SCF Preferred Equity, LLC | | | | |
| SCF Funding LLC | | | | |
| SCF Rail Leasing LLC | | | | |
| SCF Servicing Company LLC | 82-0823497 | | | |
| Stonebriar IFH LLC | 47-3738019 | | | |
| Stonebriar Commercial Finance Canada Inc. | | | | |
| SCF Canada 2019-2 GP Ltd. | | | | |
| SCF Equipment Leasing Canada 2019-2 Limited Partnership | 84-3439788 | | | |
| SCF Canada 2020 GP Ltd. | | | | |
| SCF Equipment Leasing Canada 2020-1 Limited Partnership | 85-2482271 | | | |
| SCF Canada 2021 GP Ltd. | | | | |
| SCF Equipment Leasing Canada 2021-1 Limited Partnership | 85-2482271 | | | |
| SCF Canada Revolver GP Ltd. | | 85-0561525 | | |
| SCF Revolver Canada Limited Partnership | | | | |

# 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 Canada 2022 GP Ltd. | | | | |
| SCF Equipment Leasing Canada 2022-1 Limited Partnership | | | | |
| SCF Canada 2022-2 GP Ltd. | | | | |
| SCF Equipment Leasing Canada 2022-2 Limited Partnership | | | | |
| SCF Canada 2023-1 GP Ltd. | | | | |
| SCF Equipment Leasing Canada 2023-1 Limited Partnership | | | | |
| SCF Canada 2024-1 GP Ltd. | | | | |
| SCF Equipment Leasing Canada 2024-1 Limited Partnership | | | | |
| SCF Canada 2025-1 GP Ltd. | | | | |
| SCF Equipment Leasing Canada 2025-1 Limited Partnership | | | | |
| SCF Canada 2025-2 GP Ltd. | | | | |
| SCF Equipment Leasing Canada 2025-2 Limited Partnership | | | | |
| Stonebriar Commercial Finance LLC | 61-1756749 | | | |
| SCF 1239-003R LLC | | | | |
| SCF 1239-004R LLC | | | | |
| SCF 1286-006CMR LLC | | | | |
| SCF 1187-001A LLC | | | | |
| SCF 1187-002AP LLC | | | | |
| SCF 1187-003AP LLC | | | | |
| SCF 1286-005MRL LLC | | | | |
| SCF 1373-001OT LLC | | | | |
| RJPC Investor, LLC | | | | |
| SCF 1324-01MB LLC | | | | |
| SCF 1343-01M LLC | | | | |
| SCF 1358-001A LLC | | | | |
| SCF 1322SL LLC | | | | |
| SCF 1337BCB 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 Equipment Leasing 2023-1 LLC | | | | |
| SCF Equipment Leasing 2024-1 LLC | | | | |
| SB-HS Lot Option Joint Venture, LLC | | | | |
| SB-HS LOJV GP, LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Cajalco - Corona, LP | | | | |
| CG 109-Fairburn, LP | | | | |
| SB-HS Lot Option Pool 01, LP | | | | |
| SB-HS Lot Option Pool 2, LP | | | | |
| 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 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 | | | | |
| 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 | | | | |

# 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 |
|---|---|---|---|---|
| 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 | | | | |
| APQ Manhattan Beach CA, LLC | | | | |
| APQ Claremont CA, LLC | | | | |
| APQ Larchmont CA, LLC | | | | |
| APQ Encino Bakery CA, LLC | | | | |
| APQ Americana CA, LLC | | | | |
| APQ Villa Marina CA, LLC | | | | |
| APQ Westlake CA, LLC | | | | |
| APQ South Gayley CA, LLC | | | | |
| APQ Tuxedo Bakery MD, LLC | | | | |
| APQ Blaine Mansion DC, LLC | | | | |
| APQ Capitol Hill DC, LLC | | | | |
| APQ 17th Street DC, LLC | | | | |
| APQ Carroll Square DC, LLC | | | | |
| APQ Wildwood MD, LLC | | | | |
| APQ Merrifield VA, LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| APQ Coconut Grove FL, LLC | | | | |
| APQ New Canaan CT, LLC | | | | |
| APQ Rye NY, LLC | | | | |
| APQ Greenwich CT, LLC | | | | |
| APQ 8th and Walnut PA, LLC | | | | |
| Fields GC, LLC | | | | |
| FGC 101 Maiden, LLC | | | | |
| FGC 275 Madison, LLC | | | | |
| FGC 148 Madison, LLC | | | | |
| FGC 304 PAS, LLC | | | | |
| FGC 599 Lexington, LLC | | | | |
| FGC 24 E12, LLC | | | | |
| Aurify Brands Holdings, LLC | | | | |
| Little Beet Brands Holdings, LLC | | | | |
| Aurify Fish Taco Holdings, LLC | | | | |
| Fish Tacos NY 1, LLC | | | | |
| 333 Fish Tacos NY 1, LLC | | | | |
| Little Beet Table, LLC | | | | |
| Little Beet, LLC | | | | |
| LB City Vista, LLC | | | | |
| LB 1291 First Avenue, LLC | | | | |
| LB 320 Park, LLC | | | | |
| LB Roosevelt Field, LLC | | | | |
| LB 1140 Broadway, LLC | | | | |
| 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 W52, LLC | | | | |
| MS Roosevelt Field, LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Melt Shop Enterprises, LLC | | | | |
| MS Westchester, LLC | | | | |
| MS Staten Island, LLC | | | | |
| MS Smith Haven, LLC | | | | |
| MS Menlo Park, LLC | | | | |
| Note Funding 1892-2, LLC | 46-5644928 | | | |
| Eldridge G-Form Holdings LLC | 27-1973901 | | | |
| Eldridge Nexus Funding, LLC | 27-1973901 | | | |
| Eldridge Lynx Funding LLC | 27-1973901 | | | |
| Canon Portfolio Trust, LLC | 46-5763390 | | | |
| Eldridge FS Holdings, LLC | | | | |
| Eldridge RBUSA Holdings LLC | 27-1973901 | | | |
| Eldridge Kindbody Holdings LLC | 27-1973901 | | | |
| Eldridge DPL Holdings LLC | 27-1973901 | | | |
| Eldridge PayActiv Holdings LLC | | | | |
| Eldridge Wellthy Funding LLC | | | | |
| Renegade Brands USA, INC. | | | | |
| Steamboat Portfolio Trust, LLC | 27-1973901 | | | |
| Eldridge Fevo Funding, LLC | 27-1973901 | | | |
| Eldridge StandardVision Holdings, LLC | 27-1973901 | | | |
| StandardVision MIP, LLC | | | | |
| Eldridge RBUSA Holdings LLC | 27-1973901 | | | |
| PrescientCo Holdings, LLC | 27-1973901 | | | |
| PrescientCo LLC | | | | |
| Sports Media Technology Corporation | | | | |
| DS MB Holdings LLC | 27-1973901 | | | |
| Wanamaker Portfolio Trust, LLC | 27-1973901 | | | |
| Eldridge RBUSA Holdings LLC | | | | |
| Eldridge Blink Holdings LLC | | | | |
| Eldridge Tuvoli Holdings LLC | | | | |
| Tuvoli Holdings, LLC | | | | |
| Eldridge Equine II Holdings LLC | | | | |
| Eldridge Pixion Funding LLC | | | | |
| Pixion Games Limited | | | | |
| CI BH Holdings LLC | | | | |
| Fevo, Inc. | | | | |
| Fevo Czech s.r.o. | | | | |
| Fevo d.o.o. Beograd | | | | |
| G-Form, LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| EKW Holdings II LLC | | | | |
| KWSB Real Estate Venture II, LLC | | | | |
| EKW Holdings III LLC | | | | |
| KWSB Real Estate Venture III, LLC | | | | |
| EKW Holdings IV LLC | | | | |
| KWSB Real Estate Venture IV, LLC | | | | |
| Eldridge Esports Funding II LLC | | | | |
| CardCash Holdings, LLC | | | | |
| MF Master Seed Co., LLC | 27-1973901 | | | |
| MF Seed Co, LLC | 27-1973901 | | | |
| Putnam Asset Holdings, LLC | | | | |
| Eldridge SCIH-P Holdings LLC | 27-1973901 | | | |
| Eldridge QuantaDT Holdings LLC | 27-1973901 | | | |
| Aurify Brands, LLC | | | | |
| Trigger Investco, LLC | 45-2869667 | | | |
| Trigger Media Group, LLC | | | | |
| Mayfair Portfolio Trust, LLC | 27-1973901 | | | |
| Eldridge Ballotready Holdings LLC | 27-1973901 | | | |
| Eldridge HIP Riverport Holdings LLC | 27-1973901 | | | |
| Eldridge SCIH Holdings LLC | 27-1973901 | | | |
| Eldridge Gamma Holdings, LLC | 27-1973901 | | | |
| PrescientCo Holdings, LLC | 27-1973901 | | | |
| Donkey Elephant Productions, LLC | | | | |
| Eldridge G-Form Holdings LLC | | | | |
| G-Form Incentive Plan, LLC | | | | |
| 100 N. Crescent Holdings LLC | 27-1973901 | | | |
| 100 N. Crescent LLC | 27-1973901 | | | |
| Eldridge E&D RE Holdings LLC | | | | |
| Mason Portfolio Trust, LLC | | | | |
| Eldridge SCPH Investor LLC | | | | |
| Eldridge SCPH, LLC | 92-1494980 | | | |
| 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 | | | | |

# 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 |
|---|---|---|---|---|
| SBC Civic Center LLC | 27-1973901 | | | |
| 9350 Civic Center JV, LLC | | | | |
| 9350 Civic Center Drive, LLC | 27-1973901 | | | |
| Arch Portfolio Trust, LLC | | | | |
| 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 | | | | |
| 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 | | | | |

# 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 |
|---|---|---|---|---|
| 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 | | | | |
| 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 | | | | |

# 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 |
|---|---|---|---|---|
| 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. | | | | |
| 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 | | | | |

# 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 |
|---|---|---|---|---|
| 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 | | | | |
| Procyon Evergreen I, L.P. | | | | |
| CAIS TCG Private Credit 2024 GP LLC | | | | |
| TCG Private Credit 2024, L.P. | | | | |
| CAIS TCG Private Credit (Offshore) 2024 GP LLC | | | | |
| CAIS North Rock Fund LLC | | | | |
| CAIS North Rock Fund, Ltd. | | | | |
| CAIS Blue Owl Strategic Equity GP LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| CAIS Blue Owl Strategic Equity, L.P. | | | | |
| CAIS Ares Corporate Opportunities Fund VII GP LLC | | | | |
| CAIS Ares Corporate Opportunities Fund VII, L.P. | | | | |
| CAIS Apollo S3 Equity & Hybrid Solutions Fund Offshore GP LLC | | | | |
| CAIS Apollo S3 Equity & Hybrid Solutions Fund Offshore, L.P. | | | | |
| CAIS SAM Alternative Investment Opportunities Fund I GP LLC | | | | |
| SAM Alternative Investment Opportunities Fund I, L.P. | | | | |
| CAIS Franklin BSP Real Estate Opportunistic Debt Fund II GP LLC | | | | |
| CAIS Franklin BSP Real Estate Opportunistic Debt Fund II, L.P. | | | | |
| CAIS Stonepeak Infrastructure Fund V GP LLC | | | | |
| CAIS Stonepeak Infrastructure Fund V, L.P. | | | | |
| CAIS GLT Private Alts Fund I GP LLC | | | | |
| GLT Private Alts Fund I, L.P. | | | | |
| CAIS OT Opportunities XII CAIS (Onshore) Access Fund GP LLC | | | | |
| Oaktree Opportunities XII CAIS (Onshore) Access Fund, L.P. | | | | |
| CAIS Ares Senior Direct Lending III TE GP LLC | | | | |
| CAIS Ares Senior Direct Lending III TE, L.P. | | | | |
| CAIS ICG Core Private Equity Fund, LLC | | | | |
| CAIS Blue Owl GP Stakes VI GP LLC | | | | |
| CAIS Blue Owl GP Stakes VI, L.P. | | | | |
| CAIS ICG LP Secondaries Fund I GP LLC | | | | |
| CAIS ICG LP Secondaries Fund I, L.P. | | | | |
| CAIS KKR Ascendant Fund I GP LLC | | | | |
| CAIS ICG LP Secondaries Fund I, L.P. | | | | |
| CAIS Vista Foundation Fund V GP LLC | | | | |
| CAIS Vista Foundation Fund V, L.P. | | | | |
| CAIS Jain Global Fund LLC | | | | |
| CAIS Related Fund IV GP LLC | | | | |
| CAIS Related Fund IV, L.P. | | | | |
| CAIS Related Fund IV (TE) GP LLC | | | | |
| CAIS Related Fund IV (TE), L.P. | | | | |
| CAIS Lexington Middle Market Investors V GP LLC | | | | |
| CAIS Lexington Middle Market Investors V, L.P. | | | | |
| CAIS Davidson Kempner Real Estate Opportunities Fund GP LLC | | | | |
| CAIS Davidson Kempner Real Estate Opportunities Fund, L.P. | | | | |
| CAIS Veritas PE IX GP LLC | | | | |
| CAIS Veritas PE IX, L.P. | | | | |
| SAM Alternative Investment Opportunities Fund II GP LLC | | | | |
| SAM Alternative Investment Opportunities Fund II, L.P. Offshore | | | | |

# 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 |
|---|---|---|---|---|
| CAIS Blue Owl GP Stakes VI (TE) GP LLC | | | | |
| CAIS Blue Owl GP Stakes VI (TE), L.P. | | | | |
| CAIS Millennium USA Commitment Fund III LLC | | | | |
| CAIS Millennium USA Commitment Fund III GP LLC | | | | |
| CAIS Millennium Intl. Commitment Fund III Ltd. Offshore | | | | |
| CAIS KKR North America Fund XIV GP LLC | | | | |
| CAIS KKR North America Fund XIV, L.P. | | | | |
| CAIS LGP Sage Equity Investors GP LLC | | | | |
| CAIS LGP Sage Equity Investors, L.P. | | | | |
| CAIS Partners Group Secondary Fund VIII GP LLC | | | | |
| CAIS Partners Group Secondary Fund VIII, L.P. | | | | |
| FDC Investment Partners VIII GP LLC | | | | |
| FDC Investment Partners VIII, L.P. | | | | |
| Waverly Growth Fund II GP LLC | | | | |
| Waverly Growth Fund II, L.P. | | | | |
| One Brick Select  Private Equity 2024 GP LLC | | | | |
| One Brick Select  Private Equity 2024, L.P. | | | | |
| Radnor Equity Partners GP LLC | | | | |
| Radnor Equity Partners, L.P. | | | | |
| CAIS Pinegrove Capital Partners I Access GP LLC | | | | |
| Pinegrove Capital Partners I Access, L.P. | | | | |
| Razor's Edge Fund IV Access GP LLC | | | | |
| Razor's Edge Fund IV Access, L.P. | | | | |
| NewPoint Impact Fund I Access GP LLC | | | | |
| NewPoint Impact Fund I Access, L.P. | | | | |
| CAIS Vista Foundation Fund V (Offshore) GP LLC | | | | |
| CAIS Vista Foundation Fund V (Offshore), L.P. | | | | |
| OCM Private Wealth Alternative Opportunities Fund I GP LLC | | | | |
| OCM Private Wealth Alternative Opportunities Fund I, L.P. | | | | |
| CAIS DES Lithic LLC | | | | |
| Core Complexity Fund GP LLC | | | | |
| Core Complexity Fund, L.P. | | | | |
| EWM Private Equity Access I GP LLC | | | | |
| EWM Private Equity Access I, L.P. | | | | |
| CAIS Mercer Private Investments Partners VIII Feeder GP LLC | | | | |
| CAIS Mercer Private Investments Partners VIII Feeder, L.P. | | | | |
| CAIS Davidson Kempner Opportunities Fund VII GP LLC | | | | |
| CAIS Davidson Kempner Opportunities Fund VII, L.P. | | | | |
| CAIS Private Equity Core III GP LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| CAIS Private Equity Core III, L.P. | | | | |
| KV IX Access GP LLC | | | | |
| KV IX Access, L.P. | | | | |
| Core Convexity International Fund, Ltd. | | | | |
| CAIS Blue Owl Real Estate Fund VII GP LLC | | | | |
| CAIS Blue Owl Real Estate Fund VII, L.P. | | | | |
| Bellwether Alternative Income Access Fund LLC | | | | |
| Bellwether Global Real Estate & Infrastructure Access Fund LLC | | | | |
| CAIS 26North Private Equity Fund I GP LLC | | | | |
| CAIS 26North Private Equity Fund I, L.P. | | | | |
| One Brick Select Private Real Estate 2025 GP LLC | | | | |
| One Brick Select Private Real Estate 2025, L.P. | | | | |
| Eldridge DPL Holdings LLC | 27-1973901 | | | |
| DPL Financial Partners, LLC | 27-1973901 | | | |
| Aurify Brands, LLC | | | | |
| Sensory Impact Group, LLC | | | | |
| Thirteenth Floor Entertainment Group, LLC | 82-1663469 | | | |
| TFEG OW JV, LLC | | | | |
| 13FEG IP, LLC | 82-1795667 | | | |
| 13FEG Ops, LLC | 82-1669282 | | | |
| Great Room Escape, LLC | 47-3751022 | | | |
| GRE Houston, LLC | 82-2889149 | | | |
| GRE Jacksonville, LLC | 84-3043730 | | | |
| GRE Columbus, LLC | 82-5312313 | | | |
| GRE Nashville, LLC | 83-3326476 | | | |
| 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 Winchester Event LLC | 39-2314084 | | | |
| 13 FEG Minneapolis LLC | 39-2442790 | | | |
| TFEG LB Event LLC | 99-2781081 | | | |
| TFEG ABG LA JV, LLC | 88-3819518 | | | |
| 13FEG Haunted Prison, LLC | 87-1211455 | | | |

# 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 |
|---|---|---|---|---|
| 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 | | | | |
| 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 Trading SARL | | | | |
| BCAP Sens SCSP | | | | |
| BCAP Sens GP SARL | | | | |

# 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 |
|---|---|---|---|---|
| BCAP Sens SCSP | | | | |
| BCAP Sens SAS | | | | |
| Blackbrook Property Holdings SARL | | | | |
| BCAP AMZ POZ 2 sp. z o.o | | | | |
| BCAP EK SBRY 3 Ltd | | | | |
| BCAP NL Holdings SARL | | | | |
| BCAP VM 8 SARL | | | | |
| Simples Rotina Unipessoal Lda. | | | | |
| Caboletix Lda | | | | |
| Simpatica Decisao Unipessoal Lda. | | | | |
| Caboletix Lda | | | | |
| Kebramatix Lda | | | | |
| BCAP DF 1 Holdings ApS | | | | |
| BCAP DF 6 ApS | | | | |
| BCAP DF 1 Aps | | | | |
| BCAP SG 7 Holdings Ltd | | | | |
| BCAP SG 7 Ltd | | | | |
| Fental Investments SLU | | | | |
| BCAP EROS 5 SLU | | | | |
| BCAP TAP 10 Holdings Sp.zo.o | | | | |
| BCAP TAP 10 Sp.zo.o | | | | |
| BCAP ILLE 9 Holdings S.L. | | | | |
| BCAP Illescas9 Property S.L. | | | | |
| BCAP GX 11 Holdings Ltd | | | | |
| BCAP GX Ltd | | | | |
| BCAP FW 12 Holdings Ltd | | | | |
| BCAP FW 12 Ltd | | | | |
| BCAP RD 13 Holdings Ltd | | | | |
| BCAP RD 13 Ltd | | | | |
| BCAP GE Holdings SARL | | | | |
| BCAP Ketsch SARL | | | | |
| BCAP GE Holdings 2 SARL | | | | |
| BCAP ERFURT SARL | | | | |
| BCAP GE Holdings 3 SARL | | | | |
| BCAP ERFURT 2 SARL | | | | |
| Blackbrook Capital (Europe) Limited | | | | |
| Blackbrook Capital (Europe) Carry LP | | | | |
| Eldridge HZACS LLC | | | | |
| Horizon Sponsor, LLC | | | | |

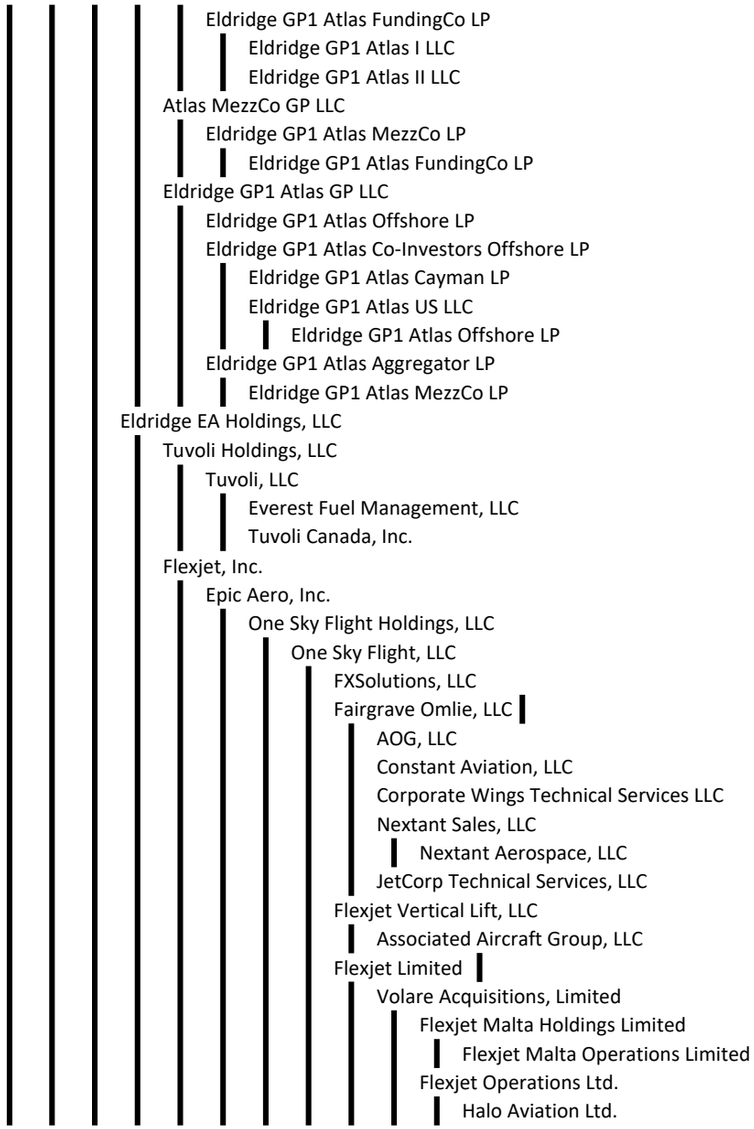
# SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| HZACS CI, LLC | | | | |
| Sommsation Holdings, LLC | | | | |
| Sommsation Services Holdings LLC | 87-3416715 | | | |
| Sommsation Services, LLC | | | | |
| Sommsation, LLC | | | | |
| Monroe Portfolio Trust, LLC | | | | |
| Post Portfolio Trust, LLC | | | | |
| Vivid Seats, Inc. | | | | |
| Eldridge LAD Holdings, LLC | 87-4229221 | | | |
| Eldridge FGNY Holdings, LLC | 27-1973901 | | | |
| The Eldridge FGNY Irrevocable Trust | | | | |
| Eldridge FGNY LLC | | | | |
| FGNY ParentCo Holdings, LLC | | | | |
| Ausenco Funding, LLC | 27-1973901 | | | |
| Ausenco Holdings, LLC | | | | |
| Ausenco Bidco, LLC | | | | |
| Field Point Portfolio Trust, LLC | 27-1973901 | | | |
| Soundview Portfolio Trust, LLC | | | | |
| Eldridge Ausenco Holdings, LLC | 27-1973901 | | | |
| Ausenco Investors, LLC | | | | |
| Eldridge GP 1 SEF Holdings, LLC | 27-1973901 | | | |
| Eldridge Carry Holdings, LP | | | | |
| Eldridge Diversified Credit Fund GP, LP | | | | |
| Eldridge GP1 Strategic Equity Fund CIP LP | | | | |
| Eldridge GP1 Strategic Equity Fund GP LP | | | | |
| Eldridge Management Carry Holdings, LP | | | | |
| Eldridge Management Holdings, LLC | | | | |
| Eldridge GP1 IPS Holdings LLC | | | | |
| Eldridge GP1 Puris Holdings LLC | | | | |
| Eldridge Al Maryah, LLC | | | | |
| Eldridge International Management Limited | | | | |
| Eldridge GP1 Raven Holdings LLC | | | | |
| Eldridge Raven Holdings LLC | | | | |
| Eldridge SME Co-Invest E, LLC | | | | |
| Eldridge IP Holdings II LLC | | 27-1973901 | | |
| Eldridge IP Holdings LLC | | 27-1973901 | | |
| Asbury Boss, LLC | | 27-1973901 | | |
| Somebody Told Me, LLC | | | | |
| Atlas FundingCo GP LLC | | | | |

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

## PART 1 - ORGANIZATIONAL CHART



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

## PART 1 - ORGANIZATIONAL CHART

| NAME | Federal ID Number | NAIC Co. Code | Domicile | Footnote |
|---|---|---|---|---|
| Thurston Aviation Limited | | | | |
| Thurston Aviation Engineering Limited | | | | |
| Sirio Acquisition S.r.l. | | | | |
| Sirio S.p.A. | | | | |
| Aero Solutions Srl | | | | |
| Flexjet, LLC | | | | |
| Flight Options, LLC | | | | |
| Sentient Holdings, LLC | | | | |
| Sentient Jet, LLC | | | | |
| Sentient Jet Charter, LLC | | | | |
| Skyjet Europe Limited | | | | |
| PrivateFly Limited | | | | |
| Volo Sicuro, LLC | | | | |
| Eldridge Acre Holdings LLC | | | | |
| Eldridge Acre Partners GP, LLC | | | | |
| AECOM Capital Real Estate Fund II GP, LLC | | | | |
| Eldridge Acre Partners, LP | | | | |
| Acre Capital Advisors, LLC | | | | |
| Eldridge RJPC Holdings, LLC | | | | |
| RJPC Investor, LLC | | | | |
| RJPC Holdings LLC | | | | |
| RJPC Lender LLC | | | | |
| Sharp Squared PB GP LLC | | | | |
| Sharp Squared PB LP | | | | |
| Sharp Squared PC GP LLC | | | | |
| Sharp Squared PC LP | | | | |
| Eldridge Atlas Investor, LLC | 27-1973901 | | | |
| Eldridge GP1 Atlas Co-Investors Offshore LP | | | | |
| Eldridge GP1 Atlas Aggregator LP | | | | |
| Eldridge GP1 Atlas Co-Investors, LP | | | | |
| Eldridge College Sports Holdings, LLC | 27-1973901 | | | |
| Eldridge GP1 Atlas GP, LLC | 27-1973901 | | | |
| Eldridge GP1 Atlas Cayman LP | | | | |
| Eldridge GP1 Atlas Co-Investors, LP | | | | |
| Eldridge Industries Manager, LLC | 27-1973901 | | | |
| Eldridge GP1 Strategic Equity Fund Co-Invest LP | | | | |
| Eldridge Carry Holdings, LP | | | | |
| Eldridge Sports and Entertainment GP, LP | | | | |
| Eldridge Sports and Entertainment Fund, LP | | | | |

# 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 |
|---|---|---|---|---|
| Eldridge Sports and Entertainment Fund Offshore, LP | | | | |
| Eldridge Sports and Entertainment Fund Aggregator A, LP | | | | |
| Eldridge Sports and Entertainment Fund C, LP | | | | |
| Eldridge Sports and Entertainment Fund Aggregator B, LP | | | | |
| Eldridge GP1 Strategic Equity Fund GP L.P. | | | | |
| Eldridge GP1 Strategic Equity Fund L.P. | | | | |
| Eldridge GP1 Strategic Equity Fund-A L.P. | | | | |
| Eldridge SE Co-Invest E, LP | 27-1973901 | | | |
| Eldridge Sharp Holdings II LLC | | | | |
| Eldridge Sharp Holdings LLC | | | | |
| Eldridge OOSTO Holdings, LLC | 27-1973901 | | | |
| Sharp Squared PI LLC | | | | |
| Sharp Squared GSD LLC | | | | |
| Sharp FundingCo LP | | | | |
| Eldridge MetroTech Holdings, LLC | 27-1973901 | | | |
| Eldridge Sharp PB LLC | 27-1973901 | | | |
| Sharp Squared PB LP | | | | |
| Sharp FundingCo LP | | | | |
| Sharp FundingCo SP LP | | | | |
| Sharp FundingCo W LP | | | | |
| Eldridge Sharp FC LLC | 27-1973901 | | | |
| Sharp FundingCo LP | | | | |
| Eldridge Sharp PC LLC | | 27-1973901 | | |
| Sharp Squared PC LP | | | | |
| Sharp FundingCo LP | | | | |
| Eldridge GP1 SEF Holding, LLC | | | | |
| Eldridge GP1 Raven Aggregator LP | | | | |
| Eldridge GP1 Puris Aggregator LP | | | | |
| Eldridge GP1 Raven Aggregator LP | | | | |
| Eldridge GP1 Strategic Equity Fund LP | | | | |
| Eldridge GP1 Strategic Equity Fund Offshore LP | | | | |
| Eldridge Acre Infrastructure Partners, LP | | | | |
| Eldridge EDS Holdings, LLC | | | | |
| Eldridge Defense & Security, LLC | | | | |
| Eldridge Vanguard Holdings II, LLC | | | | |
| Eldridge Vanguard Holdings, LLC | | | | |
| Eldridge Sharp Holdings II LLC | | | | |
| Eldridge DCF Holdings, LLC | | | | |
| Eldridge Diversified Credit Feeder Fund LP | | | | |
| Eldridge GP1 Strategic Equity Fund Co-Invest LP | | | | |

# 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 |
|---|---|---|---|---|
| EH Rockets Master Holdings LLC | | | | |
| EH Rockets Holdings LLC | | | | |
| Eldridge Co-Invest Holdings LLC | | | | |
| Eldridge Amrit Holdings LLC | | | | |
| Amrit Health Holdings LLC | | | | |
| Amrit Health Intermediate LLC | | | | |
| Amrit Heath MSO LLC | | | | |
| Amerit Health FL LLC | | | | |
| SBT Media Holdings, LLC | | | | |
| Spoon River Investments, LLC | | | | |
| Fox River Investments, LLC | | | | |
| 3030 Chain Bridge Road, LLC | | | | |
| Leadoff Investments, LLC | | | | |
| Bilbao Capital, LLC | | | | |
| Bilbao Asset Holdings, LLC | | | | |
| Bilbao-KCI, LLC | | | | |
| Eldridge Industries, LLC | | | | |
| EEH 2017 Preferred Member, LLC | | | | |
| EEH 2017-EC, LLC | | | | |
| Eldridge Industries, LLC | | | | |
| Cary Street Capital, LLC | | | | |
| Croatan Holdings, LLC | | | | |
| EEH 2017-AHC, LLC | | | | |
| EEH 2017, LLC | | | | |
| Eldridge Industries, LLC | | | | |
| EMO Holdings, LLC | | | | |
| Jola20, LLC | | | | |
| MASH EI Holdco, LLC | | | | |
| Owl Capital, LLC | | | | |
| Sable River Capital, LLC | | | | |
| Thornwood Capital, LLC | | | | |
| Weissach Capital, LLC | | | | |
| Wight Cap Holdings, LLC | | | | |
| SBT-WWB, LLC | | | | |
| WWB Holdings, LLC | | | | |
| Wildwood Portfolio Trust, LLC | 47-2491512 | | | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Todd L. Boehly, Individual | | UIP | | | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Anthony D. Minella, Individual | | NIA | | | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Echidna Capital LLC | DE | NIA | Anthony D. Minella, Individual | Ownership | 70.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Industries, LLC | DE | NIA | Echidna Capital LLC | Other | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | TLB-GBM, LLC | DE | NIA | Todd L. Boehly, Individual | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | NZC Capital LLC | DE | UIP | Todd L. Boehly, Individual | Ownership | 89.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SBT Investors LLC | DE | UIP | NZC Capital LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Industries, LLC | DE | UIP | SBT Investors, LLC | Ownership | 74.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1974054 | | | | Eldridge, LLC | DE | UIP | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Capital Management, LLC | DE | NIA | Eldridge, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Stonebriar Global Management LLC | DE | NIA | Eldridge Capital Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP, LLC | DE | NIA | Eldridge Capital Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Diversified Credit Feeder Fund LP | DE | NIA | Eldridge GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Diversified Credit Fund GP, LP | CYM | NIA | Eldridge GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund CIP LP | CYM | NIA | Eldridge GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund GP L.P. - Series 1 | CYM | NIA | Eldridge GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 SEF Atlas Cayman LP | CYM | NIA | Eldridge GP1 Strategic Equity Fund GP L.P. - Series 1 | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 IPS Aggregator LP | DE | NIA | Eldridge GP1 Strategic Equity Fund GP L.P. - Series 1 | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Puris Aggregator LP | DE | NIA | Eldridge GP1 Strategic Equity Fund GP L.P. - Series 1 | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Raven Aggregator LP | DE | NIA | Eldridge GP1 Strategic Equity Fund GP L.P. - Series 1 | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund LP | DE | NIA | Eldridge GP1 Strategic Equity Fund GP L.P. - Series 1 | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund LP - Series I | CYM | NIA | Eldridge GP1 Strategic Equity Fund GP L.P. - Series 1 | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund Offshore LP | DE | NIA | Eldridge GP1 Strategic Equity Fund GP L.P. - Series 1 | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund Offshore LP - Series I | CYM | NIA | Eldridge GP1 Strategic Equity Fund Offshore LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund Offshore LP - Series I | CYM | NIA | Eldridge GP1 Strategic Equity Fund GP L.P. - Series 1 | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 SEF Atlas Cayman LP | CYM | NIA | Eldridge GP1 Strategic Equity Fund Offshore LP - Series I | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund L.P. | CYM | NIA | Eldridge GP1 Strategic Equity Fund GP L.P. - Series 1 | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund LP - Series I | CYM | NIA | Eldridge GP1 Strategic Equity Fund L.P. | Management | | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund-A L.P. | CYM | NIA | Eldridge GP1 Strategic Equity Fund GP L.P. - Series 1 | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sports and Entertainment GP, LP | DE | NIA | Eldridge GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 13th Fl Investor, LLC | DE | NIA | Eldridge Sports and Entertainment GP, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Investor, LLC | DE | NIA | Eldridge Sports and Entertainment GP, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CSL Investor, LLC | DE | NIA | Eldridge Sports and Entertainment GP, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge IP Investor, LLC | DE | NIA | Eldridge Sports and Entertainment GP, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fulwell Investor, LP | DE | NIA | Eldridge Sports and Entertainment GP, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CLIO Investor, LLC | DE | NIA | Eldridge Sports and Entertainment GP, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Illuminarium Investor, LLC | DE | NIA | Eldridge Sports and Entertainment GP, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | PME Investor, LLC | DE | NIA | Eldridge Sports and Entertainment GP, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sports and Entertainment C GP, LLC | DE | NIA | Eldridge Sports and Entertainment GP, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sports and Entertainment Fund C, LP | DE | NIA | Eldridge Sports and Entertainment C GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sports and Entertainment Fund Aggregator B, LP | DE | NIA | Eldridge Sports and Entertainment C GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sports and Entertainment Fund, LP | DE | NIA | Eldridge Sports and Entertainment GP, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sports and Entertainment Fund Offshore, LP | DE | NIA | Eldridge Sports and Entertainment GP, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sports and Entertainment Fund Aggregator A, LP | DE | NIA | Eldridge Sports and Entertainment GP, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge SE Co-Invest E, LP | DE | NIA | Eldridge GP, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Management Carry Holdings, LP | DE | NIA | Eldridge GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Management Holdings, LLC | DE | NIA | Eldridge GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Corporate Funding LLC | DE | NIA | Eldridge Capital Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Asset Allocation, LLC | DE | NIA | Eldridge Capital Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Advisers, LLC | DE | NIA | Eldridge Capital Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Credit Advisers (UK) Limited | GBR | NIA | Eldridge Capital Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Capital Management Services (UK) Limited | GBR | NIA | Eldridge Capital Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Capital Management Services, LLC | DE | NIA | Eldridge Capital Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge SME Advisers, LLC | DE | NIA | Eldridge Capital Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | ESCA Holdings, LLC | DE | NIA | Eldridge Capital Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Panagram Senior Loan Fund I GP, LLC | DE | NIA | ESCA Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Panagram Senior Loan Fund I, LP | DE | NIA | Panagram Senior Loan Fund I GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Panagram Senior Loan Fund II GP, LLC | DE | NIA | ESCA Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Panagram Senior Loan Fund II, LP | DE | NIA | Panagram Senior Loan Fund II GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Panagram Senior Loan Fund III GP, LLC | DE | NIA | ESCA Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Panagram Senior Loan Fund III, LP | DE | NIA | 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 | NIA | ESCA Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Panagram Senior Loan Fund IV, LP | DE | NIA | Panagram Senior Loan Fund IV GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Panagram Senior Loan Fund V GP, LLC | DE | NIA | ESCA Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Panagram Senior Loan Fund V, LP | DE | NIA | 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 | NIA | ESCA Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Panagram Senior Loan Fund VI, LP | DE | NIA | Panagram Senior Loan Fund VI GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | ESCA Services Holdings, LLC | DE | NIA | ESCA Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | ESCA Services, LLC | DE | NIA | Panagram Services Holdings, LLC | Ownership | 1.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | ESCA Services, LLC | DE | NIA | ESCA Holdings, LLC | Ownership | 99.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Structured Credit Advisers, LLC | DE | NIA | ESCA Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Binney Park Capital, LLC | DE | NIA | Panagram Structured Asset Management, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | ESCA Capital, LLC | DE | NIA | ESCA Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | ESCA Capital Administrator, LLC | DE | NIA | ESCA Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Capital Management (Singapore) PTE. LTD | SGP | NIA | ESCA Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge CI Holdings II LLC | DE | NIA | Eldridge Capital Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge CI LP LLC | DE | NIA | Eldridge CI Holdings II LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | CBAM Holdings, LLC | DE | NIA | Eldridge Capital Management, LLC | Ownership | 56.5 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | 82-3195582 | | | | CBAM Partners, LLC | DE | NIA | CBAM Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CBAM Credit Opportunities Fund GP, LLC | DE | NIA | CBAM Partners, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CBAM Credit Opportunities Fund, LP | DE | NIA | CBAM Partners, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Holdings, LLC | DE | NIA | Eldridge Capital Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Capital Ultimate General Partner, LLC | DE | NIA | Eldridge Capital Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Strategies Fund XIII GP, L.P. | DE | NIA | Maranon Capital Ultimate General Partner LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Strategies Fund XIII DB, LLC | DE | NIA | Maranon Senior Strategies Fund XIII GP, L.P. | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Strategies Fund XIII, L.P. | DE | NIA | Maranon Senior Credit Strategies Fund XIII DB, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Strategies Fund XIV GP, L.P. | DE | NIA | Maranon Capital Ultimate General Partner LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Strategies Fund XIV, L.P. | DE | NIA | Maranon Senior Credit Strategies Fund XIV GP, L.P. | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Strategies Fund X GP, L.P. | DE | NIA | Maranon Capital Ultimate General Partner LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Strategies Fund X-Levered, L.P. | DE | NIA | Maranon Senior Credit Strategies Fund X GP, L.P. | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit X-Levered SPV, LLC | DE | NIA | Maranon Senior Credit Strategies Fund X-Levered, L.P. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Strategies Fund X-Unlevered, L.P. | DE | NIA | Maranon Senior Credit Strategies Fund X GP, L.P. | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit GP II, L.P. | DE | NIA | Maranon Capital Ultimate General Partner LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Fund II-B, LP | DE | NIA | 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 | NIA | 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 | NIA | 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 | NIA | Maranon Senior Credit Strategies GP V, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Fund V-Onshore SPV LLC | DE | NIA | 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 | NIA | Maranon Capital Ultimate General Partner LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Centre-B Street Partnership LP | DE | NIA | Maranon Centre Street General Partner, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Centre-B Street SPV LLC | DE | NIA | Maranon Centre-B Street Partnership LP | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Centre Street Partnership LP | DE | NIA | Maranon Centre Street General Partner, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Centre Street SPV LLC | DE | NIA | Maranon Centre Street Partnership LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Mezzanine GP II, LP | DE | NIA | Maranon Capital Ultimate General Partner LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Mezzanine Fund II, LP | DE | NIA | Maranon Mezzanine GP II, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Mezzanine Offshore Fund II, LP | CYM | NIA | Maranon Mezzanine GP II, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Opportunities Fund SPV GP, LP | DE | NIA | Maranon Capital Ultimate General Partner LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Opportunities Fund SPV, LP | DE | NIA | Maranon Senior Credit Opportunities Fund SPV GP, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Opportunities Fund SPV, LLC | DE | NIA | Maranon Senior Credit Opportunities Fund SPV, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Opportunities Fund SPV II, LP | DE | NIA | Maranon Senior Credit Opportunities Fund SPV GP, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Opportunities Fund SPV II, LLC | DE | NIA | Maranon Senior Credit Opportunities Fund SPV II, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Opportunities Fund SPV III, LLC | DE | NIA | Maranon Senior Credit Opportunities Fund SPV II, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Opportunities Fund SPV III, LP | DE | NIA | Maranon Senior Credit Opportunities Fund SPV GP, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Fund IX GP, L.P. | DE | NIA | 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 | NIA | 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 | NIA | Maranon Capital Ultimate General Partner LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit Fund IX, LLC | DE | NIA | Maranon Senior Credit Fund IX DB, L.P. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 48-1202239 | | | | Maranon Partners, LLC | KS | NIA | Eldridge Capital Management, LLC | Ownership | 61.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Credit Advisers, LLC | DE | NIA | Eldridge Capital Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Management LLC | DE | NIA | Eldridge Credit Advisers, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Services, LLC | DE | NIA | Eldridge Credit Advisers, LLC | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Services Corp. | DE | NIA | Eldridge Credit Advisers, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Services, LLC | DE | NIA | Maranon Services Corp. | Ownership | 0.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Centre Street Executive Fund LP | DE | NIA | Eldridge Credit Advisers, LLC | Ownership | 99.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Rated Fund I LLC | DE | NIA | Eldridge Credit Advisers, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 48-1202239 | | | | Eldridge Wealth Solutions, Inc. | KS | UIP | Eldridge, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Stonebriar Holdings II LLC | DE | NIA | Eldridge Wealth Solutions, Inc. | Ownership | 1.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 47-1625121 | | | | Security Benefit Business Services, LLC | KS | NIA | Eldridge Wealth Solutions, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 47-2425642 | | | | SBL Holdings, Inc. | KS | UDP | Eldridge Wealth Solutions, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Everly Holdings, LLC | DE | NIA | SBL Holdings, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Everly, LLC | KS | NIA | Everly Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Everly Incentive Plan, LLC | DE | NIA | Everly Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Everly Life Insurance Company | WI | IA | Everly Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 45-4662966 | | | | Gennessee Insurance Agency, LLC | DE | NIA | SBL Holdings, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CF-G Funding, LLC | DE | NIA | Gennessee Insurance Agency, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 47-1917571 | | | | CF-G Funding II, LLC | DE | NIA | Gennessee Insurance Agency, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 47-1922620 | | | | CF-G Funding III, LLC | DE | NIA | Gennessee Insurance Agency, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 46-3661691 | | | | Dunbarre Insurance Agency, LLC | DE | NIA | SBL Holdings, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | DNBR Funding, LLC | KS | NIA | Dunbarre Insurance Agency, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 46-3661691 | | | | DNBR Funding II, LLC | DE | NIA | 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 | IA | SBL Holdings, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 04890 | SBL Holdings GRP | 68675 | 48-0409770 | | | | Security Benefit Life Insurance Company | KS | RE | SBL Holdings, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SB ISH LLC | DE | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 48-0409770 | | | | SecBen GBM Investco, LLC | DE | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 48-6104423 | | 0000200684 | | Security Distributors, LLC | KS | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 35-2471241 | | | | SAILES 2, LLC | DE | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Topeka Grand Hotels, LLC | DE | NIA | Security Benefit Life Insurance Company | Ownership | 37.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | IDF V, LLC | DE | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | IDF VI, LLC | DE | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 16485 | 83-2872065 | | | | Sixth Avenue Reinsurance Company | VT | DS | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | YES | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SB 625 Madison Holding, LLC | DE | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bentley Park, LLC | DE | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Bilt Holdings LLC | DE | NIA | Bentley Park, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge DBZ Holdings, LLC | DE | NIA | Bentley Park, LLC | Ownership | 13.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Hawk Trail, LLC | DE | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge HBF II Holdings, LLC | DE | NIA | Hawk Trail, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SB Restructured Asset, LLC | DE | NIA | Hawk Trail, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SSVP Capital, LLC | KS | NIA | Hawk Trail, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Pinckney Holdings, LLC | DE | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Coronado Heights, LLC | KS | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Chisholm Trail, LLC | KS | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Shamrock Valley, LLC | KS | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Monarch Field, LLC | KS | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Perry Park, LLC | KS | NIA | Security Benefit Life Insurance Company | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Earhart Capital, LLC | KS | NIA | Perry Park, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Security Financial Resources, Inc. | KS | NIA | SBL Holdings, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SB Corporate Funding LLC | DE | NIA | Eldridge Wealth Solutions, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dornwood Park,LLC | DE | NIA | Eldridge Wealth Solutions, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 46-2647722 | | | | MAG Finance, LLC | KS | NIA | Dornwood Park,LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Kaw Valley Capital, LLC | DE | NIA | Eldridge Wealth Solutions, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Red Sea 2024-6, LLC | DE | NIA | Eldridge Wealth Solutions, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sherwood Park, Inc | KS | NIA | Eldridge Wealth Solutions, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Dayton Funding II, LLC | DE | NIA | Sherwood Park, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 92-1494980 | | | | Eldridge SCPH Investor II LLC | DE | NIA | Dayton Funding II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 92-1494980 | | | | Eldridge SCPH, LLC | DE | NIA | Eldridge SCPH Investor II LLC | Ownership | 46.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge FHI Investor LLC | DE | NIA | Dayton Funding II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FHI Investor, LLC | DE | NIA | Eldridge FHI Investor LLC | Ownership | 62.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FHI Holdings LLC | DE | NIA | FHI Investor, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge S3-H Holdings LLC | DE | NIA | Dayton Funding II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge SCIH Holdings II LLC | DE | NIA | Dayton Funding II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge Epic Holdings, LLC | DE | NIA | Dayton Funding II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Epic Preferred Holdings II LLC | DE | NIA | Eldridge Epic Holdings, LLC | Ownership | 60.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Flexjet, Inc. | DE | NIA | Epic Preferred Holdings II LLC | Ownership | 6.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Tuvoli Holdings, LLC | DE | NIA | Epic Preferred Holdings II LLC | Ownership | 13.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge FHI Investor II, LLC | DE | NIA | Dayton Funding II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FHI Investor, LLC | DE | NIA | Eldridge FHI Investor II, LLC | Ownership | 37.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Dayton Funding, LLC | DE | NIA | Dayton Funding II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dover Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Perry Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Williamstown Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Avon Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Falcon Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Franklin Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Meriden Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Scranton Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Winchester Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge Isar Funding LLC | DE | NIA | Winchester Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Locust Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | GC Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Greenview Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Walnut Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Skyline Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge CIREF Holdings, LLC | DE | NIA | Skyline Portfolio Trust, LLC | Ownership | 29.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Randolph Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Augusta Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Brook Creek Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Windsor Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Tamarack Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Big Springs, LLC | KS | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Flexjet, Inc. | DE | NIA | Big Springs, LLC | Ownership | 5.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Cyrus Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Deer Creek Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Gladstone Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge HI Funding, LLC | DE | NIA | Gladstone Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge Clark Funding, LLC | DE | NIA | Gladstone Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge Stucki Holdings, LLC | DE | NIA | Gladstone Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Merriam Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | PG Senior Loan Fund VIII Issuer, LLC | DE | NIA | Merriam Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Lenox Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Atlas Funding, LLC | DE | NIA | Lenox Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Meadowlark Funding LLC | KS | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Brookville Industries, LLC | KS | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Potwin Place, LLC | KS | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge CIREF Holdings, LLC | DE | NIA | Potwin Place, LLC | Ownership | 70.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge SHDG Holdings LLC | DE | NIA | Potwin Place, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge SFLY Funding, LLC | DE | NIA | Potwin Place, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Hillcrest Holdings, LLC | KS | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge CEC Funding, LLC | DE | NIA | Hillcrest Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Epic Preferred Holdings II LLC | DE | NIA | Hillcrest Holdings, LLC | Ownership | 15.4 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Holliday Park, LLC | KS | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Ozawkie LLC | KS | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Collins Park, LLC | KS | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge CLIO Holdings LLC | DE | NIA | Collins Park, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Jefferson Square 1892, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

# SCHEDULE Y
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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | PD Holdings LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge HCC Investor LLC | DE | NIA | PD Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge HCC, LLC | DE | NIA | Eldridge HCC Investor LLC | Ownership | 6.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Qcode Holdings, LLC | DE | NIA | PD Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Monterey Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Quinton Heights, LLC | KS | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Epic Preferred Holdings II LLC | DE | NIA | Quinton Heights, LLC | Ownership | 24.6 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Ravenwood Portfolio Trust, LLC | DE | NIA | Dayton Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Ripley Park, LLC | DE | NIA | Sherwood Park, Inc | Ownership | 70.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Auburndale, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 46-5651598 | | | | Banner Creek Bridge, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Free State Funding, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Garfield Park, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Senior Credit IV, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Nicodemus Place, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Primary Issue Anchor Separate Account LLC | DE | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF SB Investor, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Shock Hill Field, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Red Sea 2022-3, LLC | KS | NIA | Shock Hill Field, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SRSB Credit Fund LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SRSB OCF LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Weary Blues Holdings, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 1861 Capital, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dawson 1967, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maple Hill, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Red Sea 2022-1, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Tornado Digital, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sunset Hills, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Syracuse City, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Chain Bridge Opportunistic Funding Holdings, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge TG Funding, LLC | CYM | NIA | Chain Bridge Opportunistic Funding Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Chain Bridge Opportunistic Funding, LLC | KS | NIA | Chain Bridge Opportunistic Funding Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Prairie Hill, LLC | KS | NIA | Chain Bridge Opportunistic Funding Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Galinda Park, LLC | DE | NIA | Chain Bridge Opportunistic Funding Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dawn Acres V, LLC | DE | NIA | Chain Bridge Opportunistic Funding Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Little Bluestem, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Red Sea 2024-1, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cottonwood Pioneer Capital, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge CDS Holdings, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge RV Holdings, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Ivory Fort, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Maranon Loan Funding 2025-1 WH, LLC | DE | NIA | Ivory Fort, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Mammoth Ridge Discovery, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Eldridge HSCM Holdings, LLC | DE | NIA | Mammoth Ridge Discovery, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Ruby Slipper Pair, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Western Meadowlark Plains, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Dust Bowl Capital, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4075151 | | | | Maranon Loan Funding 2026-1 WH, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Crestview Park, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Mine Creek, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Strataca Holdings, LLC | KS | NIA | Sherwood Park, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 48-1202239 | | | | SBC LAD Holdings, LLC | DE | NIA | Eldridge Wealth Solutions, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4229221 | | | | Eldridge LAD Holdings, LLC | DE | NIA | SBC LAD Holdings, LLC | Ownership | 99.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 48-1202239 | | | | SB Knoema Holdings, LLC | DE | NIA | Eldridge Wealth Solutions, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Seek Data Holdings, LLC | DE | NIA | SB Knoema Holdings, LLC | Ownership | 71.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Seek Data LLC | TN | NIA | Seek Data Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Knoema IT Solutions India Private Limited | IND | NIA | Seek Data LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 46-3929563 | | | | Zinnia Holdco, LLC | KS | NIA | Eldridge Wealth Solutions, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 48-1202239 | | | | Zinnia Asset Holdings III, LLC | DE | NIA | Zinnia Holdco, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Zinnia Asset Holdings, LLC | DE | NIA | Zinnia Asset Holdings III, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 99-2092870 | | | | Zinnia Asset Holdings II, LLC | DE | NIA | Zinnia Asset Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 83-4541988 | | | | Zinnia Corporate Holdings, LLC | DE | NIA | Zinnia Asset Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Zinnia Business Services LLC | DE | NIA | Zinnia Corporate Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EH2021, LLC | DE | NIA | Zinnia Corporate Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SE2 Services LLC | DE | NIA | Zinnia Corporate Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Zinnia Tech Solutions LLC | DE | NIA | Zinnia Corporate Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Policygenius BGA LLC | DE | NIA | Zinnia Tech Solutions LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Policygenius LLC | DE | NIA | Zinnia Tech Solutions LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | PG320S LLC | DE | NIA | Policygenius LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | ZDS Holdings LLC | DE | NIA | Zinnia Tech Solutions LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Zinnia Distributor Solutions LLC | DE | NIA | ZDS Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Zinnia Consulting LLC | DE | NIA | Zinnia Distributor Solutions LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Zinnia Tech Solutions Canada ULC | CAN | NIA | Zinnia Tech Solutions LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Life.io, LLC | DE | NIA | Zinnia Tech Solutions LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Convergent Financial Technologies LLC | DE | NIA | Zinnia Tech Solutions LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Life Products Solutions Group, LLC | FL | NIA | Zinnia Tech Solutions LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Zinnia Technology Services Ireland | IRL | NIA | Zinnia Corporate Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Zinnia Digital Service LLP | IND | NIA | Zinnia Corporate Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 20-2640636 | | | | se2, LLC | KS | NIA | Zinnia Corporate Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Zinnia Digital Service LLP | IND | NIA | se2, LLC | Ownership | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 48-1118137 | | | | Security Benefit Academy, Inc. | KS | NIA | Eldridge Wealth Solutions, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 45-5399711 | | | | N318MM, LLC | KS | NIA | Eldridge Wealth Solutions, Inc | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge CH Holdings, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge CH LP LLC | DE | NIA | Eldridge CH Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge CH GP LLC | DE | NIA | Eldridge CH Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | ACZ Investments LP | DE | NIA | Eldridge CH GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI-F Zenith LP | JEY | NIA | ACZ Investments LP | Ownership | 95.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI-F Zenith UK Holdings Limited | GBR | NIA | CI-F Zenith LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Liverpool Holdings Limited | GBR | NIA | CI-F Zenith UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Portsmouth Zenith Holdings Limited | GBR | NIA | CI-F Zenith UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | ACZ Students LLC | DE | NIA | ACZ Investments LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Student Strat 1 LP | JEY | NIA | ACZ Students LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI-F Zenith GP Limited | JEY | NIA | CI Student Strat 1 LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CIM Zenith Master Holdings Ltd | JEY | NIA | CI Student Strat 1 LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CIM Zenith UK Holdings Limited | GBR | NIA | CIM Zenith Master Holdings Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CIM Nottingham Holdings 2 Limited | GBR | NIA | CIM Zenith UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CIM Manchester Holdings Limited | GBR | NIA | CIM Zenith UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CIM Liverpool OpCo Limited | GBR | NIA | CIM Zenith UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CIM Nottingham OpCo Limited | GBR | NIA | CIM Zenith UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CIM Zenith UK Holdings II Limited | GBR | NIA | CIM Zenith Master Holdings Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CIM York Holdings Limited | GBR | NIA | CIM Zenith UK Holdings II Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CIM Leeds Holdings Limited | GBR | NIA | CIM Zenith UK Holdings II Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CIM York OpCo Limited | GBR | NIA | CIM Zenith UK Holdings II Limited | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | CIM Zenith UK Holdings III Limited | GBR | NIA | CIM Zenith Master Holdings Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CIM Bristol Co-Living Holdings Limited | GBR | NIA | CIM Zenith UK Holdings III Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CIM Bristol Holdings Limited | GBR | NIA | CIM Zenith UK Holdings III Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Atlas Venture Holdings LP | DE | NIA | ACZ Investments LP | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Atlas IntermediateCo LLC | DE | NIA | Atlas Venture Holdings LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Atlas Venture Investment LP | DE | NIA | Atlas Venture Holdings LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Moto InvestoCo Limited | GBR | NIA | Atlas Venture Investment LP | Ownership | 13.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Mana Holdco Limited | GBR | NIA | Moto InvestoCo Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | JANU BOAT FINCO LIMITED | GBR | NIA | Mana Holdco Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | AP HAKONE FINCO PTE. LTD | SGP | NIA | Mana Holdco Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | AP Hakone Pte. Limited | SGP | NIA | AP HAKONE FINCO PTE. LTD | Ownership | 51.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | TCI FINCO LIMITED | GBR | NIA | Mana Holdco Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Northwest TCI Holdings Ltd. | TCA | NIA | TCI FINCO LIMITED | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Mana BH LLC | DE | NIA | Mana Holdco Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | TR FINCO LIMITED | GBR | NIA | Mana Holdco Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Tahitian Resorts Limited | VGB | NIA | TR FINCO LIMITED | Ownership | 51.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Societe Nouvelle De L'hotel Bora Bora | PYF | NIA | Tahitian Resorts Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | RA 1537 Holding Limited | GBR | NIA | Mana Holdco Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Rosa Alpina 1537 S.R.L. | ITA | NIA | RA 1537 Holding Limited | Ownership | 49.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain International LP | DE | NIA | Eldridge CH GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain RE LLC | DE | NIA | Cain International LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Boston Holdings LLC | DE | NIA | Cain RE LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Trinity Stuart Holding, LLC | DE | NIA | CI Boston Holdings LLC | Ownership | 85.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | TS Retail Holding, LLC | DE | NIA | Trinity Stuart Holding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | TS Pied-a-Terre Holding, LLC | DE | NIA | Trinity Stuart Holding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | TS Residences Holding, LLC | DE | NIA | Trinity Stuart Holding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Trinity Stuart Hotel LLC | DE | NIA | Trinity Stuart Holding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Trinity Stuart Development LLC | DE | NIA | Trinity Stuart Holding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI SF Holdings Limited | GBR | NIA | Cain RE LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fulwell Cain Studios Limited | GBR | NIA | CI SF Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI HM Holdings LLP | GBR | NIA | Cain RE LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI HM InvestCo Limited | GBR | NIA | CI HM Holdings LLP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Honey Monster Limited | GBR | NIA | CI HM InvestCo Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | HM DevCo Limited | GBR | NIA | Honey Monster Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | HoneyMonster HoldCo 1 Limited | GBR | NIA | Honey Monster Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | HoneyMonster HoldCo 2 Limited | GBR | NIA | HoneyMonster HoldCo 1 Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bridge Road Southall Limited | GBR | NIA | HoneyMonster HoldCo 2 Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bridge Road Southall NewCo Limited | GBR | NIA | Bridge Road Southall Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bridge Road Southall 2 Limited | GBR | NIA | Bridge Road Southall Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI FLL Holdings, LLC | DE | NIA | Cain RE LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fort Rock Pruf Parent LLC | DE | NIA | CI FLL Holdings, LLC | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FPR 1 Member LLC | DE | NIA | Fort Rock Pruf Parent LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FPR Investor LLC | DE | NIA | FPR 1 Member LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FPR US 1 LLC | DE | NIA | Fort Rock Pruf Parent LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Fort Pruf Rock Mezz LLC | DE | NIA | Fort Rock Pruf Parent LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fort Rock Pruf Trustee LLC | DE | NIA | Fort Pruf Rock Mezz LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI San Diego Holdings LLC | DE | NIA | Cain RE LLC | Ownership | 14.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCM 625 Broadway Holdco LLC | DE | NIA | CI San Diego Holdings LLC | Ownership | 93.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCM 625 Broadway Mezz, LLC | DE | NIA | BCM 625 Broadway Holdco LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCM 625 Broadway LLC | DE | NIA | BCM 625 Broadway Mezz, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI W57th Street Holdings LLC | DE | NIA | Cain RE LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 125 West 57th Street Holdings LLC | DE | NIA | CI W57th Street Holdings LLC | Ownership | 85.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 125 West 57th Street Property Owner LLC | DE | NIA | 125 West 57th Street Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 125 West 57th Street Mezz 2, LLC | DE | NIA | 125 West 57th Street Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 125 West 57th Street Mezz, LLC | DE | NIA | 125 West 57th Street Mezz 2, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 125 West 57th Street Property Owner LLC | DE | NIA | 125 West 57th Street Mezz, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI BH Holdings II LLC | DE | NIA | Cain RE LLC | Ownership | 71.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Oasis BH, LLC | DE | NIA | CI BH Holdings II LLC | Ownership | 29.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | One BH Investors LLC | DE | NIA | Cain RE LLC | Ownership | 77.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI BH Holdings LLC | DE | NIA | One BH Investors LLC | Ownership | 71.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Oasis BH, LLC | DE | NIA | CI BH Holdings LLC | Ownership | 58.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | OBH PE Issuer LLC | DE | NIA | Oasis BH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | OBH PE Issuer II LLC | DE | NIA | OBH PE Issuer LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | OBH FB Issuer LLC | DE | NIA | OBH PE Issuer II LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | OBH HoldCo Pledgor LLC | DE | NIA | OBH FB Issuer LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | OBH HoldCo LLC | DE | NIA | OBH HoldCo Pledgor LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | OWR InvestCo LLC | DE | NIA | OBH HoldCo LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BHLR Investco, LLC | DE | NIA | OBH HoldCo LLC | Ownership | 65.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BHLR Intermediate Co, LLC | DE | NIA | BHLR Investco, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BH Luxury Residences, LLC | DE | NIA | BHLR Investco, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | OWR Intermediate Co LLC | DE | NIA | OWR InvestCo LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | OWR Hotel Owner LLC | DE | NIA | OWR Intermediate Co LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | OBH Intermediate Holdco, LLC | DE | NIA | Oasis BH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | OWR Mezz II Borrower LLC | DE | NIA | OBH Intermediate Holdco, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Oasis West Realty LLC | DE | NIA | OWR Mezz II Borrower LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CHE Miami Holdings LLC | DE | NIA | Cain RE LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CHE NE Street LLC | DE | NIA | CHE Miami Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 720 NE Street LLC | DE | NIA | CHE NE Street LLC | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 720 NE Street Holdco LLC | DE | NIA | CHE NE Street LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 720 NE Street PropCo LLC | DE | NIA | CHE NE Street LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CHE Edgewater LLC | DE | NIA | CHE Miami Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 700 Edgewater Development Parent, LLC | DE | NIA | CHE Edgewater LLC | Ownership | 45.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 700 Edgewater Development Mezz, LLC | DE | NIA | CHE Edgewater LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 700 Edgewater Development, LLC | DE | NIA | CHE Edgewater LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Baia Waterviews LLC | DE | NIA | CHE Edgewater LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | CHE South Brickell LLC | DE | NIA | CHE Miami Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Miami Waterfront Ventures Parent, LLC | DE | NIA | CHE South Brickell LLC | Ownership | 60.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Miami Waterfront Ventures Mezz, LLC | DE | NIA | CHE South Brickell LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Miami Waterfront Ventures, LLC | DE | NIA | CHE South Brickell LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CHE 830 Brickell LLC | DE | NIA | CHE Miami Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Watson Brickell Development Parent, LLC | DE | NIA | CHE 830 Brickell LLC | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Watson Brickell Development Mezz, LLC | DE | NIA | CHE 830 Brickell LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Watson Brickell Development, LLC | DE | NIA | CHE 830 Brickell LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Watson Brickell Development Pledgor, LLC | DE | NIA | CHE 830 Brickell LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Founder Partner GP LLC | DE | NIA | Cain RE LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Founder Partner LP | DE | NIA | Cain RE LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CH Capital A Holdings LLC | DE | NIA | Cain RE LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI GGL Limited | GBR | NIA | CH Capital A Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Galliard Group Limited | GBR | NIA | CI GGL Limited | Ownership | 4.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Galliard Holdings Ltd | GBR | NIA | Galliard Group Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Orchard Wharf Developments Ltd | GBR | NIA | Galliard Holdings Ltd | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 37-41 Mortimer Street LLP | GBR | NIA | CH Capital A Holdings LLc | Board Rights | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 37-41 Mortimer Unit Trust | JEY | NIA | 37-41 Mortimer Street LLP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 37-41 Mortimer LP | GBR | NIA | 37-41 Mortimer Unit Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 37-41 Mortimer Opco Ltc | GBR | NIA | 37-41 Mortimer Street LLP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 37-41 Mortimer GP LTD | GBR | NIA | 37-41 Mortimer Street LLP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 37-41 Mortimer Nominee 1 Ltd | GBR | NIA | 37-41 Mortimer GP LTD | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 37-41 Mortimer Nominee 2 Ltd | GBR | NIA | 37-41 Mortimer GP LTD | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maslow's UK Services Ltd | GBR | NIA | 37-41 Mortimer Street LLP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | GDL Holdco Limited | GBR | NIA | CH Capital A Holdings LLc | Board Rights | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Galliard Developments Ltd | GBR | NIA | GDL Holdco Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | GDL (Millharbour) Ltd | GBR | NIA | Galliard Developments Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Westgate House Developments Limited | GBR | NIA | Galliard Developments Ltd | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | GDL (Romford) Limited | GBR | NIA | Galliard Developments Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | GDL (Tower Bridge Road) Limited | GBR | NIA | Galliard Developments Ltd | Ownership | 70.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | GDL (TCRW) Limited | GBR | NIA | Galliard Developments Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sager House (Almeida) Limited | GBR | NIA | CH Capital A Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | South Audley Street LLP | GBR | NIA | CH Capital A Holdings LLC | Board Rights | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CH McCourt (The Stage) LLC | DE | NIA | CH Capital A Holdings LLc | Board Rights | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch LLP | GBR | NIA | CH McCourt (The Stage) LLC | Board Rights | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch Deveopment LLP | GBR | NIA | The Stage Shoreditch LLP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Master) Unit Trust | JEY | NIA | The Stage Shoreditch LLP | Ownership | 99.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch Residential HoldCo Limited | GBR | NIA | The Stage Shoreditch (Master) Unit Trust | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch Residential Ltd | GBR | NIA | The Stage Shoreditch Residential HoldCo Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch Management Ltd | GBR | NIA | The Stage Shoreditch (Master) Unit Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fairchild Place Ltd | GBR | NIA | The Stage Shoreditch (Master) Unit Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Office South) Unit Trust | JEY | NIA | The Stage Shoreditch (Master) Unit Trust | Ownership | 99.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Office South) GP Ltd | GBR | NIA | The Stage Shoreditch (Office South) Unit Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Office South) Nominee Ltd | GBR | NIA | The Stage Shoreditch (Office South) GP Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Office South) LP | GBR | NIA | The Stage Shoreditch (Office South) Unit Trust | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Office North) Unit Trust | JEY | NIA | The Stage Shoreditch (Master) Unit Trust | Ownership | 99.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Office North) GP Ltd | GBR | NIA | The Stage Shoreditch (Office North) Unit Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Office North) Nominee Ltd | GBR | NIA | The Stage Shoreditch (Office North) GP Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Office North) LP | GBR | NIA | The Stage Shoreditch (Office North) Unit Trust | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Pavilion) Unit Trust | JEY | NIA | The Stage Shoreditch (Master) Unit Trust | Ownership | 99.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Pavilion) GP Ltd | GBR | NIA | The Stage Shoreditch (Pavilion) Unit Trust | Ownership | 65.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Pavilion) Nominee Ltd | GBR | NIA | The Stage Shoreditch (Pavilion) GP Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Pavilion) LP | GBR | NIA | The Stage Shoreditch (Pavilion) Unit Trust | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Curtain Theatre) Unit Trust | JEY | NIA | The Stage Shoreditch (Master) Unit Trust | Ownership | 99.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Curtain Theatre) GP Ltd | GBR | NIA | The Stage Shoreditch (Curtain Theatre) Unit Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Curtain Theatre) Nominee Ltd | GBR | NIA | The Stage Shoreditch (Curtain Theatre) GP Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Curtain Theatre) LP | GBR | NIA | The Stage Shoreditch (Curtain Theatre) Unit Trust | Ownership | 64.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Commercial Tower) Unit Trust | JEY | NIA | The Stage Shoreditch (Master) Unit Trust | Ownership | 99.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Commercial Tower) GP Ltd | GBR | NIA | The Stage Shoreditch (Commercial Tower) Unit Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Commercial Tower) Nominee Ltd | GBR | NIA | The Stage Shoreditch (Commercial Tower) GP Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Commercial Tower) LP | GBR | NIA | The Stage Shoreditch (Commercial Tower) Unit Trust | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Containers) Unit Trust | JEY | NIA | The Stage Shoreditch (Master) Unit Trust | Ownership | 99.2 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Containers) GP Ltd | GBR | NIA | The Stage Shoreditch (Containers) Unit Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Containers) Nominee Ltd | GBR | NIA | The Stage Shoreditch (Containers) GP Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (Containers) LP | GBR | NIA | The Stage Shoreditch (Containers) Unit Trust | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (The Tower) Unit Trust | JEY | NIA | The Stage Shoreditch (Master) Unit Trust | Ownership | 99.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (The Tower) GP Ltd | GBR | NIA | The Stage Shoreditch (The Tower) Unit Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (The Tower) Nominee Ltd | GBR | NIA | The Stage Shoreditch (The Tower) GP Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Stage Shoreditch (The Tower) LP | GBR | NIA | The Stage Shoreditch (The Tower) Unit Trust | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain PE LLC | DE | NIA | Cain International LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EW InvestCo Limited | GBR | NIA | Cain PE LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Everywoman Limited | GBR | NIA | EW InvestCo Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dynamo 1C S.a.r.l. | DE | NIA | Cain PE LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain Hoy Finance Limited | GBR | NIA | Cain PE LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain PE (UK) Limited | GBR | NIA | Cain PE LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Competitive Socialising Group Limited | GBR | NIA | Jampurchaseco Limited | Ownership | 68.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eagle 2 Limited | GBR | NIA | Competitive Socialising Group Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Birdie 3 Limited | GBR | NIA | Eagle 2 Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Prezzo InvestCo Limited | GBR | NIA | Jampurchaseco Limited | Ownership | 90.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Prezzo Trading Limited | GBR | NIA | Prezzo InvestCo Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Milan Limited | GBR | NIA | Jampurchaseco Limited | Ownership | 95.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | JJ Concepts Limited | GBR | NIA | Jampurchaseco Limited | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | JJ ISQ Limited | GBR | NIA | JJ Concepts Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Competitive Socialising Limited | GBR | NIA | Jampurchaseco Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Competitive Socializing US LLC | DE | NIA | Competitive Socialising Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Swingers NY LLC | NY | NIA | Competitive Socializing US LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | S(WDC) LLC | DC | NIA | Competitive Socializing US LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | S(WBP)LLC | DC | NIA | Competitive Socializing US LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | S(WMB) LLC | NY | NIA | Competitive Socializing US LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | S(LSV) LLC | NV | NIA | Competitive Socializing US LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Swingers 1 Limited | GBR | NIA | Competitive Socialising Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Swingers 2 Limited | GBR | NIA | Competitive Socialising Limited | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | CSL (Jam) Limited | GBR | NIA | Competitive Socialising Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Brewskee Limited | GBR | NIA | Competitive Socialising Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LME1 Limited | GBR | NIA | Competitive Socialising Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maslow's Group LLP | GBR | NIA | Cain PE LLC | Board Rights | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MG Warwick Street HoldCo Limited | GBR | NIA | Maslow's Group LLP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MG Warwick Street OpCo Limited | GBR | NIA | MG Warwick Street HoldCo Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MG Warwick Street PropCo Limited | GBR | NIA | MG Warwick Street HoldCo Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CHE SJG Holdings LLC | DE | NIA | Cain PE LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CHE SJG LLC | DE | NIA | CHE SJG Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The St. James Sports and Wellness Complex LLC | DE | NIA | CHE SJG LLC | Board Rights | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | TSJ Bethesda Property LLC | DE | NIA | The St. James Sports and Wellness Complex LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | TSJ Management Company LLC | DE | NIA | The St. James Sports and Wellness Complex LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | TSJ RTC Property LLC | DE | NIA | The St. James Sports and Wellness Complex LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The St. James Media LLC | DE | NIA | The St. James Sports and Wellness Complex LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | WAAM Acquisition LLC | VA | NIA | The St. James Media LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | TSJ Tysons Galleria Property LLC | VA | NIA | The St. James Sports and Wellness Complex LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | TSJ Lincolnshire Property LLC | DE | NIA | The St. James Sports and Wellness Complex LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Vim & Victor LLC | DE | NIA | The St. James Sports and Wellness Complex LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Strivers LLC | DE | NIA | The St. James Sports and Wellness Complex LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Super, Awesome & Amazing LLC | DE | NIA | The St. James Sports and Wellness Complex LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | St. James Sports and Wellness Washington LLC | DE | NIA | The St. James Sports and Wellness Complex LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SJS&W Washington Property LLC | DE | NIA | St. James Sports and Wellness Washington LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The St. James FCVA LLC | VA | NIA | SJS&W Washington Property LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The St. James Lacrosse LLC | VA | NIA | SJS&W Washington Property LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain FinCo LLC | DE | NIA | Cain International LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI ExchangeCo Limited | GBR | NIA | Cain FinCo LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Diplomat Holdings LLC | DE | NIA | Cain International LP | Ownership | 1.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain Hoy US LLC | DE | NIA | Cain International LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CHE US Holdings LLC | DE | NIA | Cain International LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CHE UK GP Limited | JEY | NIA | Cain International LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CHE UK Holdings LP | JEY | NIA | CHE UK GP Limited | Management | | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain Hoy UK Holdings Limited | MLT | NIA | CHE UK Holdings LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI FCL Investor GP Limited | GBR | NIA | Cain International LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI FCL Investor LP | GBR | NIA | CI FCL Investor GP Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI FCL Funding 1 Limited | GBR | NIA | CI FCL Investor LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The St. James Sports & Wellness Lincolnshire LLC | DE | NIA | Cain International LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FC Virginia Soccer Club LLC | VA | NIA | Cain International LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain International II LP | DE | NIA | Eldridge CH GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain Development GP LLC | DE | NIA | Cain International II LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain Development LP | DE | NIA | Cain International II LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Atlas HI GP LLC | DE | NIA | Cain International II LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI AM GP Ltd | GBR | NIA | Cain International II LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI AM LP | DE | NIA | CI AM GP Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI UK Master Holdings Limited | GBR | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain International Advisers Ltd | GBR | NIA | CI UK Master Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain International UK Services Ltd | GBR | NIA | CI UK Master Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fusion PBSA Platform Limited | GBR | NIA | CI UK Master Holdings Limited | Ownership | 33.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain AD Holdings LLC | GBR | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI AM LLC | GBR | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI AM Holdings LLP | GBR | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CGREF AIV 1 GP LLC | GBR | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Atlas Venture Investment CIP LP | DE | NIA | CI AM LP | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain Title Holdings LLC | DE | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain Title Holdings LLC | DE | NIA | Cain Title Holdings LLC | Ownership | 60.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Lux Services S.a.r.l | DE | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CGREF CIP GP LLC | DE | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CGREF 1 GP LLC | DE | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CGREF CIP LP | DE | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain Global Real Estate Fund 1 LP | DE | NIA | CGREF CIP LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CGREF AIV 1 LP | DE | NIA | CGREF CIP LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sapphire NY Hotel HoldCo LLC | DE | NIA | CGREF AIV 1 LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sapphire NY Hotel MezzCo LLC | DE | NIA | Sapphire NY Hotel HoldCo LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sapphire NY Hotel PropCo LLC | DE | NIA | Sapphire NY Hotel MezzCo LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Student Strat 1 CIP LP | JEY | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Logistics Strat CIP 1 LP | JEY | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Logistics Strat 1 LP | JEY | NIA | CI Logistics Strat CIP 1 LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CILS 1 UK Holdings Limited | GBR | NIA | CI Logistics Strat 1 LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CILS Milton Limited | GBR | NIA | CILS 1 UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CILS Leighton Buzzard Limited | GBR | NIA | CILS 1 UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CILS Ellesmere Limited | GBR | NIA | CILS 1 UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CILS Petersborough Limited | GBR | NIA | CILS 1 UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CILS Sherburn Limited | GBR | NIA | CILS 1 UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CILS Barnsley Limited | GBR | NIA | CILS 1 UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CILS Belvedere Limited | GBR | NIA | CILS 1 UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Logistics Strat CIP 1 GP Limited | JEY | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Logistics Strat 1 GP Limited | JEY | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Student Strat 1 CIP GP Limited | JEY | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Student Strat 1 GP Limited | JEY | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI AM UK Holdings Limited | GBR | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fortwell Capital Limited | GBR | NIA | CI AM UK Holdings Limited | Ownership | 95.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI EREO I CIP GP Limited | GBR | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI EREO I CIP LP | GBR | NIA | CI EREO I CIP GP Limited | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain International European Real Estate Opportunity Fund I GP Limited | GBR | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | KWCI GP | IRL | NIA | Cain International European Real Estate Opportunity Fund I GP Limited | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain International European Real Estate Opportunity Fund I LP | GBR | NIA | Cain International European Real Estate Opportunity Fund I GP Limited | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CIEF1 UK Holdings Limited | GBR | NIA | Cain International European Real Estate Opportunity Fund I LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sulliverhills Spain, SLU | ESP | NIA | CIEF1 UK Holdings Limited | Ownership | 95.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Uniq Lark Development, S.L.U. | ESP | NIA | Sulliverhills Spain, SLU | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Koryfeum Sarl | LUX | NIA | CIEF1 UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Koryfeum GmbH | LUX | NIA | CI Koryfeum Sarl | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Roman Holdings Sarl | LUX | NIA | CIEF1 UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Roman JV Sarl | LUX | NIA | CI Roman Holdings Sarl | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Roman 1 Sarl | LUX | NIA | Roman JV Sarl | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Roman SNC | FRA | NIA | Roman 1 Sarl | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Roman 2 Sarl | LUX | NIA | Roman JV Sarl | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Roman SNC | FRA | NIA | Roman 2 Sarl | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Juno Holdings Lux Sarl | LUX | NIA | CIEF1 UK Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Juno Holdings Lux M Sarl | LUX | NIA | Juno Holdings Lux Sarl | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Juno Holdings Lux I S.a.r.l. | LUX | NIA | Juno Holdings Lux Sarl | Ownership | 95.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Juno Holdings Lux 2 S.a.r.l. | LUX | NIA | Juno Holdings Lux I S.a.r.l. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Juno Holdings Spain 1, S.L.U. | ESP | NIA | Juno Holdings Lux 2 S.a.r.l. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Juno Corn, S.L.U. | ESP | NIA | 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 | NIA | 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 | NIA | 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 | NIA | 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 | NIA | 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 | NIA | CIEF1 UK Holdings Limited | Ownership | 90.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Rivabella sp.zo.o. | POL | NIA | Krakow Office Park B.V. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | PZO JV B.V. | NLD | NIA | CIEF1 UK Holdings Limited | Ownership | 90.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Baleta sp.zo.o. | POL | NIA | PZO JV B.V. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Paderna sp.zo.o. | POL | NIA | PZO JV B.V. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Celiana sp. zo. o. | POL | NIA | PZO JV B.V. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Buda Hills JV B.V. | NLD | NIA | CIEF1 UK Holdings Limited | Ownership | 90.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | E10 Holdings Kft. | HUN | NIA | Buda Hills JV B.V. | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | E10 Project Kft | HUN | NIA | E10 Holdings Kft | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI CB3 Subfund | IRL | NIA | Cain International European Real Estate Opportunity Fund I LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | KWCI LP | NJ | NIA | CI CB3 Subfund | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI US Services GP LLC | DE | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain International US Services LP | DE | NIA | CI US Services GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain International Agent Ltd | GBR | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain International Management Ltd | GBR | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI Co-Invest I LLP | GBR | NIA | Cain International Management Ltd | Ownership | 75.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI EREO I CIP GP Limited | JEY | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI EREO I CIP LP | JEY | NIA | CI EREO I CIP GP Limited | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain International European Real Estate Opportunity Fund I GP Limited | JEY | NIA | CI AM LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cain International European Real Estate Opportunity Fund I LP | JEY | NIA | Cain International European Real Estate Opportunity Fund I GP Limited | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | GEC Finance, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Ridge Media Holdings, LLC | DE | NIA | GEC Finance, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Media Holdings, LLC | DE | NIA | Ridge Media Holdings, LLC | Ownership | 58.7 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Media Publishing, LLC | DE | NIA | Eldridge Media Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EMH II, LLC | DE | NIA | Eldridge Media Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | PME AH LLC | DE | NIA | EMH II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EMH AH LLC | DE | NIA | EMH II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EMG HoldCo, LLC | DE | NIA | Eldridge Media Holdings, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 37-1700665 | | | | DCP Funding LLC | DE | NIA | EMG HoldCo, LLC | Ownership | 81.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | DCP Holdco I LLC | DE | NIA | DCP Funding LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Media Rights Capital III, LLC | DE | NIA | DCP Holdco I LLC | Ownership | 0.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Media Group, LLC | DE | NIA | DCP Holdco I LLC | Ownership | 1.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dcpl investco, LLC | DE | NIA | Eldridge Media Group, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dcpg investco, LLC | DE | NIA | Eldridge Media Group, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | dcp Disc Inc | DE | NIA | DCP Holdco I LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 13-2537299 | | | | Direct Holdings Libraries Inc | DE | NIA | DCP Holdco I LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | dcp Corp | DE | NIA | DCP Holdco I LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dick Clark Restaurants, Inc. | DE | NIA | DCP Holdco I LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dick Clark Film Group, Inc. | CA | NIA | DCP Holdco I LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dick Clark Communications, Inc. | DE | NIA | DCP Holdco I LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dick Clark Features, Inc. | CA | NIA | DCP Holdco I LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Family Secret Productions, Inc. | DE | NIA | DCP Holdco I LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dick Clark Kids, Inc. | DE | NIA | DCP Holdco I LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CPI Productions, Inc. | DE | NIA | DCP Holdco I LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Click Records, Inc. | DE | NIA | DCP Holdco I LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Media Rights Capital III, LLC | DE | NIA | EMG HoldCo, LLC | Ownership | 36.6 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MRC III Holdings, LLC | DE | NIA | Media Rights Capital III, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Media Rights Capital II, LLC | DE | NIA | MRC III Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Valence APM, LLC | DE | NIA | Media Rights Capital II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Asian Perspective Media, LLC | DE | NIA | Valence APM, LLC | Ownership | 85.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Carlostron, LLC | DE | NIA | Media Rights Capital II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Mellotron, LLC | DE | NIA | Carlostron, LLC | Ownership | 40.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MRC Documentary Holdings, LLC | DE | NIA | Media Rights Capital II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Queen Morgan, LLC | CA | NIA | MRC Documentary Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Upstate Riot, LLC | CA | NIA | MRC Documentary Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | GYKIT, LLC | CA | NIA | MRC Documentary Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Doc Lobster, LLC | CA | NIA | MRC Documentary Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MRC II Sub GP, LLC | DE | NIA | Media Rights Capital II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MRC Investments, LLC | DE | NIA | Media Rights Capital II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Harsh Times, LLC | DE | NIA | MRC Investments, LLC | Ownership | 30.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MRC Documentary, L.P. | DE | NIA | Media Rights Capital II, LLC | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Super Eagles, LLC | CA | NIA | MRC Documentary Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Riot Going On, LLC | CA | NIA | MRC Documentary, L.P. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Greatest Night, LLC | CA | NIA | MRC Documentary, L.P. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Gun & Radio, LLC | CA | NIA | MRC Documentary, L.P. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Wildfires, LLC | CA | NIA | MRC Documentary, L.P. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Raising Destiny, LLC | CA | NIA | MRC Documentary, L.P. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Last Rider Productions UK Limited | GBR | NIA | MRC Documentary, L.P. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Last Rider Productions, LLC | CA | NIA | MRC Documentary, L.P. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sunday Best, LLC | CA | NIA | MRC Documentary, L.P. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Lost in the Andes, LLC | CA | NIA | MRC Documentary, L.P. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sweepstakes Hero, LLC | CA | NIA | MRC Documentary, L.P. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Most Down to Earth, LLC | CA | NIA | MRC Documentary, L.P. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MRC II Distribution Company, L.P. | DE | NIA | Media Rights Capital II, LLC | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FilmNation Partners, LLC | DE | NIA | MRC II Distribution Company, L.P. | Ownership | 20.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MRC International Distribution Company, Inc. | DE | NIA | MRC II Distribution Company, L.P. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MRC II Holdings, LP | DE | NIA | MRC II Distribution Company, L.P. | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Auld Fella, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Auld Fella UK Limited | GBR | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Brightside CDN Productions Inc. | CAN | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Poker Face CDN Productions Inc. | CAN | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Ride or Die CDN Productions Inc. | CAN | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Ripple Effects CDN Productions Inc. | CAN | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Hypercolor, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Poppy Field Productions, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | White Whale Productions, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sunny Waves, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Second Failure, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Shepherd's Pie, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Shepherd's Pie UK Ltd | GBR | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Great Green Room, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Empty Suit, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Hot Sauce LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Easy Mark CDN Productions Inc | CAN | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Brightside Productions LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Brightside Productions LLC | NJ | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | High Roller Productions LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eternal Springs Productions LLC | NY | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Roll Down, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Soggy Jam, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Soggy Jam UK Limited | GBR | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Morse Code UK Films Limited | GBR | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Morse Code, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Ride or Die Productions, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Frimpse LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Frimpse Film Productions Ltd | CAN | NIA | Frimpse LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Easy Mark, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Ripple Effects Productions, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Blue Cat Productions, LLC | DE | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cavalcade Productions, LLC | DE | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | WBC, LLC | DE | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Oaktree Entertainment, LLC | DE | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Knight Takes King Productions, LLC | DE | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MRC I Hedge Co, LLC | DE | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MRC I Project Co, LLC | DE | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fang Shui, LLC | DE | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Raging Bear, LLC | DE | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bambino Films UK Limited | GBR | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bambino Films LLC | DE | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Hungry City, LLC | DE | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MRC360, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Benedict White, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Yekaterina, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Pickleback, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Yekaterina UK Limited | GBR | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Pickleback NOLA, LLC | LA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Golden Dragons, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Halfnelson Films, LLC | CA | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Halfnelson Films UK Limited | GBR | NIA | MRC II Holdings, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Media Group, LLC | DE | NIA | Eldridge Media Holdings, LLC | Ownership | 99.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EMG AH LLC | DE | NIA | Eldridge Media Group, LLC | Ownership | 99.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Stereogum Media LLC | DE | NIA | EMG AH LLC | Ownership | 20.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Digital Media Asset Holdings, LLC | DE | NIA | EMG AH LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Valence A24, LLC | DE | NIA | EMG AH LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Films, LLC | DE | NIA | Valence A24, LLC | Ownership | 32.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Mark the Squid Limited | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Peasant Productions LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Peasant Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Let Them Comes LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Slayground LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Slayground Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Slayground Productions Inc | CAN | NIA | Slayground Rights LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Future to the Back Limited | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Weer CLT LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | One For All Productions LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | One For All Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Weer Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Katana Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dishwasher Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dishwasher Productions Inc | CAN | NIA | Dishwasher Rights LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Social By Lloyd LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dishwasher LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Rights By Lloyd LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LSPW Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Social By Lloyd Limited | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Ghost Shift LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Ghost Shift Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Camp Blood Productions LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Brief Recess LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Turkey Club LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LSPW Project Limited | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Enemies Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Enemies LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Backrooms Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Async Pictures Inc | CAN | NIA | Backrooms Rights LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Turville Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Misty Green LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Misty Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Turville Film Ltd. | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bluefin Tuna Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bluefin Tuna LLC | LA | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Mama's Boy LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Mountains & Rivers LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dramatic Movie LA LLC | LA | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dramatic Movie LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dramatic Movie Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | ELPW Project Limited | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 CLT LLC | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | ELPW Rights LLC | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Speed Bump LLC | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | ITTF LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | ITTF Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Marty Post Inc | CAN | NIA | ITTF Rights LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Wrong Trailer Park LLC | DE | NIA | A24 Films LLC | Ownership | 92.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Onslaught Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Onslaught Productions Inc. | CAN | NIA | Onslaught Rights LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Businesswoman Special LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BWS Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Businesswoman Special Productions Inc | CAN | NIA | BWS Rights LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Into Drama LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Real American Hero LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Real American Hero Quebec Productions Ltd. | CAN | NIA | Real American Hero LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Real Hero Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Real American Hero Productions Ltd. | CAN | NIA | Real Hero Rights LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eternity Productions LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Death By Pretzel Productions Ltd. | CAN | NIA | Eternity Productions LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eternity Film Productions Limited | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Jellybean Ghost LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Salsa Cruiseline Limited | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Altar Pictures LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Altar Productions MB Inc. | CAN | NIA | Altar Pictures LLC | Ownership | 99.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Hibernation Season Inc. | CAN | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A Cigar is Just a Cigar Limited | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Real Time Situation LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Legs Film Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Royalty Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Opus Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Oso Season LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bear Season Productions Inc | CAN | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Joe Cross For Mayor Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Joe Cross For Mayor LLC | DE | NIA | A24 Films LLC | Ownership | 92.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Parks and Haites Limited | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dopamine Sparkle LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Nice Playground LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Nice Playground Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Death Match LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Industry Standard Pictures LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Adore Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Monoceros Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Monoceros Post Inc. | CAN | NIA | Monoceros Rights LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LR Special Limited | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Miss Gabler Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Miss Gabler Productions LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Caesars Request LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bronx to Brooklyn LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Monoceros Media LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Camp Blood LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Productions 3 LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Starmaker Studios LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Commerce St LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CLT Devco LLC | DE | NIA | A24 Commerce St LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CLT Leasing LLC | DE | NIA | A24 Commerce St LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Mother Mary Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Got A Little Sloppy Productions Inc | CAN | NIA | Mother Mary Rights LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Starmaker Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Ocarina Incident Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Got a Little Sloppy LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | House Claw Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Elia Services LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Death Yell LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Rush Job LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Studios Limited | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | WIP Slate Limited | GBR | NIA | A24 Studios Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Monsters of God LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Faces Off Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Pink Chair Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Pink Opaque Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Technicolor Dreamcourt LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Endless Encore LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Crack in the Earth Limited | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Paultergeist Pictures LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Osler Media Quebec Inc. | CAN | NIA | Paultergeist Pictures LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Osler Media Inc | CAN | NIA | Paultergeist Pictures LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Wizards Productions LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A Cigar is Just a Cigar LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Tiger Productions LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Round About Pub Limited | GBR | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Double Yew LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FreezeCorp LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Publishing LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Luxury Linoleum LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Mother Knows Post LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Imatech Technologies LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sunny With A Chance Limited | NZL | NIA | Imatech Technologies LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Selenicereus LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sassafras Jam LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Un Chien Bizarre LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Keep Spitballing LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Kurkamart LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Productions 2 LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Death On A Tuesday LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Saving The World LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Shelter At Home LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Soft Money LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Public House Productions LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Services, LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Distribution, LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Powder Keg Farms Limited | NZL | NIA | A24 Distribution, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 TV LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Ministry of Arts and Interrogation LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Jazz Hands Motion Picture Group LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Net-Net Worldwide LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Analytics LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 International LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Studios LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Young Brothers LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Guacamole Airlines LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Music LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Merch LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Do It Live LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Talk Later LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Investments LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Ventures LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Rules Beauty, Inc | DE | NIA | A24 Ventures LLC | Ownership | 36.6 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Western Remedy LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Elia Management LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Morning People LLC | DE | NIA | Elia Management LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Hot Costs LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Productions 1 LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | After The Fact LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Ocarina Incident LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Adore Matchmaking LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | RoyaltyHL5 LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Pink Chair Productions LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Faces Off LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | House Claw LLC | LA | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Crack in the Earth LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Linda Margaret Rae LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Pink Opaque LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Miller Avenue Productions LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Studio Momo LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Future Autumn LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | False Positive LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fever Lake LLC | LA | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Twenty Years LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Round About Bar LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Princess Klepto LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 TV Inc | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Slushie LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Ministry of Creative Reasoning LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Queens LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Hyphen Hyphen LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | KMA Gems LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | On The Rocks LLC | DE | NIA | After The Fact LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Ramy Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Palouse Productions LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | A24 Sunset LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | No Commas LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | GC Rights LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Mommy Knows Best LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Maman sait mieux Productions Inc. | CAN | NIA | Mommy Knows Best LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Millway Drive LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Oorah Productions LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Beef LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Winning Spirit and Sons LLC | DE | NIA | A24 Films LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Valence Zig Holdings, LLC | DE | NIA | EMG AH LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Valence FW73, LLC | DE | NIA | EMG AH LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fulwell Member U.S. Holdco, Inc. | GBR | NIA | Valence FW73, LLC | Ownership | 32.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fulwell Member UK Holdco Limited | GBR | NIA | Valence FW73, LLC | Ownership | 32.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Valence Circle Up, LLC | DE | NIA | EMG AH LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sugar23, Inc. | DE | NIA | Valence Circle Up, LLC | Ownership | 16.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Way Upfronts, LLC | DE | NIA | Sugar23, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Flip the Script, LLC | DE | NIA | Sugar23, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | X4Y LLC | DE | NIA | Sugar23, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Seward Street Maiden Voyage, LLC | CA | NIA | X4Y LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Seward Street Productions, LLC | CA | NIA | Seward Street Maiden Voyage, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Short of the Week, LLC | DE | NIA | Sugar23, Inc. | Ownership | 10.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Venture Brand Management LLC | DE | NIA | Sugar23, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | NBT Holdings, LLC | DE | NIA | Venture Brand Management LLC | Ownership | 97.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sugar23 Podcast Group LLC | DE | NIA | Sugar23, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EMH-PME LLC | DE | NIA | Eldridge Media Group, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Golden Globes Holdings, LLC | DE | NIA | EMH-PME LLC | Ownership | 33.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Golden Globes, LLC | DE | NIA | Golden Globes Holdings, LLC | Ownership | 60.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Valence Media, LLC | DE | NIA | EMH-PME LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EMH-PME Holdings, LLC | DE | NIA | Valence Media, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Spinmedia LLC | DE | NIA | EMH-PME Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | PME TopCo, LLC | DE | NIA | EMH-PME Holdings, LLC | Ownership | 40.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | PME-DCP HoldCo, LLC | DE | NIA | PME TopCo, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Keshet/dcp LLC | DE | NIA | PME-DCP HoldCo, LLC | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Arstar Productions, LLC | CA | NIA | Keshet/dcp LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bombshow Productions, LLC | CA | NIA | Keshet/dcp LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Luminate Data Holdings, LLC | DE | NIA | PME TopCo, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Luminate Data, LLC | DE | NIA | Luminate Data Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | PME Holdings, LLC | DE | NIA | PME TopCo, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SXSW, LLC | TX | NIA | PME Holdings, LLC | Ownership | 50.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Music Business Worldwide Limited (UK) | GBR | NIA | PME Holdings, LLC | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Variety Media, LLC | DE | NIA | PME Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | The Hollywood Reporter, LLC | DE | NIA | PME Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | PME Music, LLC | DE | NIA | PME Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Rolling Stone Media, LLC | DE | NIA | PME Music, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Rolling Stone LLC | DE | NIA | Rolling Stone Media, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Life is Beautiful Holdings, LLC | DE | NIA | Rolling Stone LLC | Ownership | 32.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Rolling Stone Licensing LLC | DE | NIA | Rolling Stone LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | RS Branding, LLC | DE | NIA | Rolling Stone LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Billboard Media, LLC | DE | NIA | PME Music, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Billboard IP Holdings LLC | DE | NIA | Billboard Media, LLC | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Vibe Media Publishing, LLC | DE | NIA | PME Music, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | dcp Holdco II, LLC | DE | NIA | Valence Media, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CP Investment Holdings, LLC | DE | NIA | dcp Holdco II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | dcp TL Funding LLC | DE | NIA | CP Investment Holdings, LLC | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | DCP Holdings DE, LLC | DE | NIA | CP Investment Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Mosaic Media Investment Partners, LLC | DE | NIA | DCP Holdings DE, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 80-0854371 | | | | Direct Holdings Global LLC | DE | NIA | Mosaic Media Investment Partners, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 13-2861045 | | | | Direct Holdings Americas LLC | DE | NIA | Direct Holdings Global LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 13-3389015 | | | | Direct Holdings Customer Service Inc. | DE | NIA | Direct Holdings Americas LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BBMA Holdings I, LLC | DE | NIA | DCP Holdings DE, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Stewart Street Productions, LLC | DE | NIA | DCP Holdings DE, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Generate Entertainment, LLC | DE | NIA | DCP Holdings DE, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dick Clark Productions, LLC | DE | NIA | DCP Holdings DE, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | DC Company Music, LLC | CA | NIA | Dick Clark Productions, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Dick Clark Media Archives, LLC | CA | NIA | Dick Clark Productions, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | DCP Guaranty Services, LLC | DE | NIA | Dick Clark Productions, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | DCP Rights, LLC | DE | NIA | DCP Guaranty Services, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BBMA Holdings, LLC | DE | NIA | DCP Rights, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Billboard IP Holdings, LLC | DE | NIA | BBMA Holdings, LLC | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BBMA Parent, LLC | DE | NIA | CP Investment Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | DLICT, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 75.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Corporate Services, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 81-0802594 | | | | Eldridge Services, LLC | DE | NIA | Eldridge Corporate Services, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 81-0802804 | | | | Eldridge Executive Services LLC | DE | NIA | Eldridge Corporate Services, LLC | Ownership | 99.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 81-0802740 | | | | Eldridge Business Services LLC | DE | NIA | Eldridge Corporate Services, LLC | Ownership | 99.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Vectura Services LLC | DE | NIA | Eldridge Business Services LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Tax Services Inc. | DE | NIA | Eldridge Business Services LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | JP Initiative, LLC | DE | NIA | Eldridge Business Services LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Air Eldridge LLC | DE | NIA | Eldridge Corporate Services, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | GVI 7019, LLC | DE | NIA | Air Eldridge LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | GVI 6109, LLC | DE | NIA | Air Eldridge LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | GV 667, LLC | DE | NIA | Air Eldridge LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Aircraft Hangar Services LLC | DE | NIA | Air Eldridge LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | GVI 6274, LLC | DE | NIA | Air Eldridge LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EPH Holdings II, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | EPH Holdings, LLC | DE | NIA | EPH Holdings II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Monterra Trust | DE | NIA | EPH Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Monterra FA Holdings, LLC | NJ | NIA | Monterra Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Monterra Asset Holdings, LLC | DE | NIA | Monterra Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Ballinshire Capital Funding Trust | DE | NIA | EPH Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Ballinshire FA Holdings, LLC | NJ | NIA | Ballinshire Capital Funding Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Ballinshire Asset Holdings, LLC | DE | NIA | Ballinshire Capital Funding Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Ballinshire Asset Holdings, LLC | DE | NIA | EPH Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Highland Peak Trust | DE | NIA | EPH Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Highland Peak FA Holdings, LLC | NJ | NIA | Highland Peak Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Highland Peak Asset Holdings, LLC | DE | NIA | Highland Peak Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | EPH II, LLC | DE | NIA | EPH Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 81-0802594 | | | | Elm Portfolio Trust LLC | DE | NIA | EPH II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Aircraft Services LLC | DE | NIA | EPH II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | EPH, LLC | DE | NIA | EPH II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Baldwin Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Lockwood Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Riverside Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Hamilton Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Gamma Holdings, LLC | DE | NIA | Hamilton Portfolio Trust, LLC | Ownership | 81.6 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge S3-R Holdings LLC | DE | NIA | EPH, LLC | Ownership | 0.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Evergreen Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Magnolia Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Newton Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge PayActiv Holdings LLC | DE | NIA | Newton Portfolio Trust, LLC | Ownership | 9.4 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Kamerra Funding, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Fevo Funding, LLC | DE | NIA | EPH, LLC | Ownership | 8.6 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Delano Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge 17th Street Holdings LLC | DE | NIA | Delano Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | ECD Brands Holdings LLC | DE | NIA | Eldridge 17th Street Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EC 17th Street Holdings LLC | DE | NIA | Eldridge 17th Street Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EC 17th Street MezzCo LLC | DE | NIA | EC 17th Street Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Beach Hotel Associates LLC | DE | NIA | EC 17th Street MezzCo LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Hamiton Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Harold Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Epic Preferred Holdings LLC | DE | NIA | Harold Portfolio Trust, LLC | Ownership | 82.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Flexjet, Inc | DE | NIA | Epic Preferred Holdings LLC | Ownership | 3.4 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Tuvoli Holdings, LLC | DE | NIA | Epic Preferred Holdings LLC | Ownership | 3.7 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Muberry Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Fairfield Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Montgomery Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Moore Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Walker Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge IE Funding LLC | DE | NIA | Walker Portfolio Trust, LLC | Ownership | 39.6 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Brooks Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Crescent Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Prospect Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Westwood Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Tuttle Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge A24 Holdings, LLC | DE | NIA | Tuttle Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Granger Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Convive Holdings II, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Convive Holdings, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge CILP Funding II, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Hillside Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Glenville Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Alpaca Funding, LLC | DE | NIA | Glenville Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge C9E Holdings LLC | DE | NIA | Glenville Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge SMT Holdings LLC | DE | NIA | Glenville Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Walsh Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Smith Portfolio Trust, LLC | DE | NIA | Walsh Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Davis Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Grigg Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge CILP Funding IV, LLC | DE | NIA | Grigg Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Flint Rock Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Gamma Media Holdings, LLC | DE | NIA | Eldridge Gamma Holdings, LLC | Ownership | 43.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Vydia, Inc | DE | NIA | Gamma Media Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Gamma Media Holdings UK LTD | GBR | NIA | Gamma Media Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge VG Funding, LLC | DE | NIA | Flint Rock Portfolio Trust, LLC | Ownership | 50.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Weaver Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge VG Funding, LLC | DE | NIA | Weaver Portfolio Trust, LLC | Ownership | 49.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Skylark Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge CILP Funding, LLC | DE | NIA | Skylark Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | EISCP Co-Invest Holdings, LLC | DE | NIA | Skylark Portfolio Trust, LLC | Ownership | 85.8 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Morningside Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Route Funding, LLC | DE | NIA | Morningside Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Carlton Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Clearcover Holdings LLC | DE | NIA | Carlton Portfolio Trust, LLC | Ownership | 10.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge SpotOn Funding, LLC | DE | NIA | Carlton Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge ROS Holdings LLC | DE | NIA | Carlton Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Koho Funding, LLC | DE | NIA | Carlton Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EKW Holdings V LLC | DE | NIA | Carlton Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Fevo Funding, LLC | DE | NIA | Carlton Portfolio Trust, LLC | Ownership | 83.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Util Holdings, LLC | DE | NIA | Carlton Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Grove Lane Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Accelerant Funding, LLC | DE | NIA | Grove Lane Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Oakridge Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Snap! Holdings II LLC | DE | NIA | Oakridge Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge CILP Funding III, LLC | DE | NIA | Oakridge Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Puris Holdings, LLC | DE | NIA | Oakridge Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge PayActiv Holdings LLC | DE | NIA | Oakridge Portfolio Trust, LLC | Ownership | 55.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Snap! Holdings LLC | DE | NIA | Oakridge Portfolio Trust, LLC | Ownership | 90.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Lynx Funding LLC | DE | NIA | Oakridge Portfolio Trust, LLC | Ownership | 2.7 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Edgewood Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Clearcover Holdings LLC | DE | NIA | Edgewood Portfolio Trust, LLC | Ownership | 52.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 81-3825981 | | | | Clearcover, Inc | DE | NIA | Eldridge Clearcover Holdings LLC | Ownership | 38.1 | Todd L. Boehly | NO | |
| 05089 | SBL Holdings GRP | 16524 | 83-4065094 | 65094 | | | Clearcover Insurance Company | IL | IA | Clearcover, Inc | Ownership | 100.0 | Clearcover, Inc | NO | |
| 00000 | SBL Holdings GRP | 00000 | 30-0963706 | | | | Clearcover Insurance Agency, LLC | DE | NIA | Clearcover, Inc | Ownership | 100.0 | Clearcover, Inc | NO | |
| 00000 | SBL Holdings GRP | 00000 | AA-3770543 | | | | Clearcover Re | CYM | IA | Clearcover, Inc | Ownership | 100.0 | Clearcover, Inc | NO | |
| 00000 | SBL Holdings GRP | 00000 | 99-2413117 | | | | Clearcover Financial LLC | DE | NIA | Clearcover, Inc | Ownership | 100.0 | Clearcover, Inc | NO | |
| 00000 | SBL Holdings GRP | 00000 | 99-4828909 | | | | Clearcover General Agency, LLC | DE | NIA | Clearcover, Inc | Ownership | 100.0 | Clearcover, Inc | NO | |
| 05089 | SBL Holdings GRP | 17733 | 33-1779106 | | | | Clearcover Inter-Insurance Exchange | IL | IA | Subscribers | Attorney-In-Fact | | Subscribers | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Mojo Funding, LLC | DE | NIA | Edgewood Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Madison Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge FS Holdings, LLC | DE | NIA | Madison Portfolio Trust, LLC | Ownership | 4.6 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Fevo Funding, LLC | DE | NIA | Madison Portfolio Trust, LLC | Ownership | 2.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge PayActiv Holdings LLC | DE | NIA | Madison Portfolio Trust, LLC | Ownership | 2.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Epic Preferred Holdings LLC | DE | NIA | Madison Portfolio Trust, LLC | Ownership | 17.7 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Powerboard Holdings LLC | DE | NIA | Madison Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Cloudframe Holdings LLC | DE | NIA | Madison Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge MasterClass Holdings LLC | DE | NIA | Madison Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge FEG Holdings | DE | NIA | Steamboat Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Film Expo Group Holdings LLC | DE | NIA | Eldridge FEG Holdings LLC | Ownership | 85.7 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Film Expo Group LLC | DE | NIA | Film Expo Group Holdings LLC | Ownership | 99.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Film Expo Group Intermediate Holdings, LLC | DE | NIA | Film Expo Group Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Armstrong Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge IP Holdings III LLC | DE | NIA | Armstrong Portfolio Trust, LLC | Ownership | 11.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge RBUSA Holdings LLC | DE | NIA | Armstrong Portfolio Trust, LLC | Ownership | 30.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Laylo Holdings LLC | DE | NIA | Armstrong Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge TTV VI Funding, LLC | DE | NIA | Armstrong Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge CRB Funding, LLC | DE | NIA | Armstrong Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Cobalt Funding, LLC | DE | NIA | Armstrong Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge RDCP II Holdings, LLC | DE | NIA | Armstrong Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Truebill Funding, LLC | DE | NIA | Armstrong Portfolio Trust, LLC | Ownership | 20.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Primrose Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | EISCP Co-Invest Holdings, LLC | DE | NIA | Primrose Portfolio Trust, LLC | Ownership | 10.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge LPC Funding, LLC | DE | NIA | Primrose Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Buckle Funding, LLC | DE | NIA | Primrose Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge SkyHive Holdings LLC | DE | NIA | Primrose Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Bedford Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge IP Holdings III LLC | DE | NIA | Bedford Portfolio Trust, LLC | Ownership | 22.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Viral Nation Holdings LLC | DE | NIA | Bedford Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge FS Holdings, LLC | DE | NIA | Bedford Portfolio Trust, LLC | Ownership | 11.6 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Equine II Holdings LLC | DE | NIA | Bedford Portfolio Trust, LLC | Ownership | 83.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge RDE Holdings, LLC | DE | NIA | Bedford Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Equine Holdings LLC | DE | NIA | Bedford Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge 4AIR Holdings LLC | DE | NIA | Bedford Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 4AIR, LLC | DE | NIA | Eldridge 4AIR Holdings LLC | Ownership | 26.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | EISCP Co-Invest Holdings, LLC | DE | NIA | Bedford Portfolio Trust, LLC | Ownership | 4.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Viral Nation Holdings LLC | DE | NIA | Bedford Portfolio Trust, LLC | Ownership | 96.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Viral Nation Purchaseco Ltd | CAN | NIA | Eldridge Viral Nation Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Viral Nation, Inc. | CAN | NIA | Eldridge Viral Nation Purchaseco Ltd | Ownership | 19.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge VM Holdings LLC | DE | NIA | Bedford Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Netomi Holdings LLC | DE | NIA | Bedford Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Qloo Holdings LLC | DE | NIA | Bedford Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Pinecrest Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge IP Holdings III LLC | DE | NIA | Pinecrest Portfolio Trust, LLC | Ownership | 65.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge S3-R Holdings LLC | DE | NIA | Pinecrest Portfolio Trust, LLC | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge IE Funding LLC | DE | NIA | Pinecrest Portfolio Trust, LLC | Ownership | 60.4 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge CVPF II Holdings, LLC | DE | NIA | Pinecrest Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge SamCart Funding, LLC | DE | NIA | Pinecrest Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Ruby Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Livingston Portfolio Trust, LLC | DE | NIA | Ruby Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Lynx Funding LLC | DE | NIA | Ruby Portfolio Trust, LLC | Ownership | 7.4 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge ACZ Funding, LLC | DE | NIA | Ruby Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge HNSF V Holdings, LLC | DE | NIA | Ruby Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge SCIH-S Holdings LLC | DE | NIA | Ruby Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Vista Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge KRNL Funding LLC | DE | NIA | Vista Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge PVIII Holdings LLC | DE | NIA | Vista Portfolio Trust, LLC | Ownership | 92.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge SLCF IV Holdings LLC | DE | NIA | Vista Portfolio Trust, LLC | Ownership | 92.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge TTV-GL Holdings LLC | DE | NIA | Vista Portfolio Trust, LLC | Ownership | 92.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Clearcover Holdings LLC | DE | NIA | Vista Portfolio Trust, LLC | Ownership | 37.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Homodeus Funding LLC | DE | NIA | Vista Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge DBDK Funding, LLC | DE | NIA | Vista Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge PCH Holdings, LLC | DE | NIA | Vista Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | PrescientCo Holdings, LLC | DE | NIA | Eldridge PCH Holdings, LLC | Ownership | 16.6 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EKW Holdings LLC | DE | NIA | Vista Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | KWSB Real Estate Venture I, LLC | DE | NIA | EKW Holdings LLC | Ownership | 80.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge ARK Crypto US Fund Holdings LLC | DE | NIA | Vista Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bruce Park Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge FS Holdings, LLC | DE | NIA | Bruce Park Portfolio Trust, LLC | Ownership | 18.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Digital Asset Holdings, LLC | DE | NIA | Bruce Park Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Ediphy Holdings, LLC | DE | NIA | Bruce Park Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Resilience Holdings LLC | DE | NIA | Bruce Park Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge goPuff Holdings LLC | DE | NIA | Bruce Park Portfolio Trust, LLC | Ownership | 11.4 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Dataminr Holdings LLC | DE | NIA | Bruce Park Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Maple Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Odyssey Holdings, LLC | DE | NIA | Maple Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge FS Holdings, LLC | DE | NIA | Maple Portfolio Trust, LLC | Ownership | 5.7 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge PayActiv Holdings LLC | DE | NIA | Maple Portfolio Trust, LLC | Ownership | 11.7 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Unqork Holdings LLC | DE | NIA | Maple Portfolio Trust, LLC | Ownership | 70.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Gizer Funding LLC | DE | NIA | Maple Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Gizer Inc. | DE | NIA | Eldridge Gizer Funding LLC | Ownership | 26.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Blockchain.com Funding LLC | DE | NIA | Maple Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Cutover Holdings LLC | DE | NIA | Maple Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge PPRO Holdings LLC | DE | NIA | Maple Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Stash Funding LLC | DE | NIA | Maple Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Tripledot Holdings LLC | DE | NIA | Maple Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Equipment Finance LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Three L Finance Holdings, LLC | DE | NIA | Eldridge Equipment Finance LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Stonebriar Holdings LLC | DE | NIA | Three L Finance Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Stonebriar Holdings II LLC | DE | NIA | Stonebriar Holdings LLC | Ownership | 99.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Stonebriar Global Management Holdings LLC | DE | NIA | Stonebriar Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 98-1249436 | | | | Stonebriar Finance Holdings LLC | DE | NIA | Stonebriar Holdings LLC | Ownership | 88.4 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Preferred Equity II, LLC | DE | NIA | Stonebriar Finance Holdings LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Preferred Equity, LLC | DE | NIA | Stonebriar Finance Holdings LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Funding LLC | DE | NIA | Stonebriar Finance Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Rail Leasing LLC | DE | NIA | SCF Funding LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-0823497 | | | | SCF Servicing Company LLC | DE | NIA | SCF Funding LLC | Ownership | 99.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 47-3738019 | | | | Stonebriar IFH LLC | DE | NIA | SCF Funding LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Stonebriar Commercial Finance Canada Inc. | CAN | NIA | SCF Funding LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 83-4120614 | | | | SCF Canada 2019-2 GP Ltd. | CAN | NIA | Stonebriar Commercial Finance Canada Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 84-3439788 | | | | SCF Equipment Leasing Canada 2019-2 Limited Partnership | CAN | NIA | SCF Canada 2019-2 GP Ltd. | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Canada 2020 GP Ltd. | CAN | NIA | Stonebriar Commercial Finance Canada Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 85-2482271 | | | | SCF Equipment Leasing Canada 2020-1 Limited Partnership | CAN | NIA | SCF Canada 2020 GP Ltd. | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Canada 2021 GP Ltd. | CAN | NIA | 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 | NIA | SCF Canada 2021 GP Ltd. | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 85-0561525 | | | | SCF Canada Revolver GP Ltd. | CAN | NIA | Stonebriar Commercial Finance Canada Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 85-0561525 | | | | SCF Revolver Canada Limited Partnership | CAN | NIA | SCF Canada Revolver GP Ltd. | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Canada 2022 GP Ltd. | CAN | NIA | Stonebriar Commercial Finance Canada Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Equipment Leasing Canada 2022-1 Limited Partnership | CAN | NIA | SCF Canada 2022 GP Ltd. | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Canada 2022-2 GP Ltd. | CAN | NIA | Stonebriar Commercial Finance Canada Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Equipment Leasing Canada 2022-2 Limited Partnership | CAN | NIA | SCF Canada 2022-2 GP Ltd. | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Canada 2023-1 GP Ltd. | CAN | NIA | Stonebriar Commercial Finance Canada Inc | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Equipment Leasing Canada 2023-1 Limited Partnership | CAN | NIA | SCF Canada 2023-1 GP Ltd. | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Canada 2024-1 GP Ltd. | CAN | NIA | Stonebriar Commercial Finance Canada Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Equipment Leasing Canada 2024-1 Limited Partnership | CAN | NIA | SCF Canada 2024-1 GP Ltd. | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Canada 2025-1 GP Ltd. | CAN | NIA | Stonebriar Commercial Finance Canada Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Equipment Leasing Canada 2025-1 Limited Partnership | CAN | NIA | SCF Canada 2025-1 GP Ltd. | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Canada 2025-2 GP Ltd. | CAN | NIA | Stonebriar Commercial Finance Canada Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Equipment Leasing Canada 2025-2 Limited Partnership | CAN | NIA | SCF Canada 2025-2 GP Ltd. | Ownership | 99.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 61-1756749 | | | | Stonebriar Commercial Finance LLC | DE | NIA | SCF Funding LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF 1239-003R LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 64.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF 1239-004R LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 64.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF 1286-006CMR LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 70.7 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF 1187-001A LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 65.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF 1187-002AP LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 86.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF 1187-003AP LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 68.6 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF 1286-005MRL LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 65.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF 1373-0010T LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 50.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | RJPC Investor, LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF 1324-01MB LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 65.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF 1343-01M LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 63.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF 1358-001A LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 64.9 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF 1322SL LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 85.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF 1337BCB LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 72.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF 1341UL LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 53.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 81-1649757 | | | | SCF MRL Subsidiary LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 85.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-3362825 | | | | SCF Revolver 2018-1 LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 83-3727245 | | | | SCF Equipment Leasing 2019-2 LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 85-2340702 | | | | SCF Equipment Leasing 2020-1 LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 85-2340702 | | | | SCF Equipment Leasing 2021-1 LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Equipment Leasing 2022-1 LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Equipment Leasing 2022-2 LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Equipment Leasing 2023-1 LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Equipment Leasing 2024-1 LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SB-HS Lot Option Joint Venture, LLC | DE | NIA | Stonebriar Commercial Finance LLC | Ownership | 99.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SB-HS LOJV GP, LLC | DE | NIA | SB-HS Lot Option Joint Venture, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cajalco - Corona, LP | DE | NIA | SB-HS LOJV GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CG 109-Fairburn, LP | DE | NIA | SB-HS LOJV GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SB-HS Lot Option Pool 01, LP | DE | NIA | SB-HS LOJV GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SB-HS Lot Option Pool 2, LP | DE | NIA | SB-HS LOJV GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Aviation Capital LLC | DE | NIA | SCF Funding LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 92-3696793 | | | | FX Notes LLC | DE | NIA | SCF Aviation Capital LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 88-3764229 | | | | Culper211 LLC | DE | NIA | SCF Aviation Capital LLC | Ownership | 65.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FX Leasing, LLC | DE | NIA | SCF Aviation Capital LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Maverick LLC | DE | NIA | SCF Aviation Capital LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Goose LLC | DE | NIA | SCF Aviation Capital LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF Merlin LLC | DE | NIA | SCF Aviation Capital LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF FW Issuer LLC | DE | NIA | SCF Aviation Capital LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SCF NBL LLC | DE | NIA | SCF Funding LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Palmer Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge CIC Holdings LLC | DE | NIA | Palmer Portfolio Trust, LLC | Ownership | 17.4 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | PrescientCo Holdings, LLC | DE | NIA | Palmer Portfolio Trust, LLC | Ownership | 23.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge goPuff Holdings LLC | DE | NIA | Palmer Portfolio Trust, LLC | Ownership | 88.6 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Aurify Brands, LLC | NY | NIA | Palmer Portfolio Trust, LLC | Ownership | 30.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Aurify Brands Management, LLC | DE | NIA | Aurify Brands, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sesame Marketplace, Inc. | DE | NIA | Aurify Brands Management, LLC | Ownership | 90.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | ABM JG Greenwich, LLC | DE | NIA | Aurify Brands Management, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Meez Culinary Solutions, Inc | DE | NIA | Aurify Brands Management, LLC | Ownership | 14.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Meez Culinary Solutions, Inc | DE | NIA | Aurify Brands, LLC | Ownership | 85.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Convive Brands, LLC | DE | NIA | Aurify Brands, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LPQ USA, LLC | DE | NIA | Aurify Brands, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Bleecker NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MK Debt, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MK USA, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MPQ 1377 Sixth Avenue, LLC | NY | NIA | MK USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MPQ 1400 Broadway, LLC | NY | NIA | MK USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MPQ 1535 Third Avenue LLC | NY | NIA | MK USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MPQ 1800 Broadway, LLC | NY | NIA | MK USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MPQ 2161 Broadway, LLC | NY | NIA | MK USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MPQ 339 Seventh Avenue, LLC | NY | NIA | MK USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MPQ 370 Lexington, LLC | NY | NIA | MK USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MPQ 400 Fifth Avenue, LLC | NY | NIA | MK USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MPQ 685 Third Avenue, LLC | NY | NIA | MK USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MPQ 688 Bronx HoldCo, LLC | DE | NIA | MK USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 688 Bronx Commissary, LLC | NY | NIA | MPQ 688 Bronx HoldCo, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MPQ 921 Broadway, LLC | NY | NIA | MK USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MPQ Bronx Commissary, LLC | NY | NIA | MK USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ 33 Street Bakery NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ 33 Bakery Annex NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Verdi Park NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ 1131 Madison Avenue NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ First Avenue NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Lincoln Square NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Bryant Park NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Bryant Park Kiosk NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Tribeca NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Mineral Springs NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Carnegie Hill NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Grand Central West NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ 1399 Madison NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ 1592 First Avenue NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ E65 NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Garden City NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ 85 Broad NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Sailboat Pond NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LPQ Sailboat Pond, Inc. | DE | NIA | APQ Sailboat Pond NY, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ South End Avenue NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Florence Bakery Annex CA, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Beverly Hills CA, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Studio City CA, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Manhattan Beach CA, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Claremont CA, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Larchmont CA, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Encino Bakery CA, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Americana CA, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Villa Marina CA, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Westlake CA, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ South Gayley CA, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Tuxedo Bakery MD, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Blaine Mansion DC, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Capitol Hill DC, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ 17th Street DC, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Carroll Square DC, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Wildwood MD, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Merrifield VA, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Coconut Grove FL, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ New Canaan CT, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Rye NY, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ Greenwich CT, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | APQ 8th and Walnut PA, LLC | DE | NIA | LPQ USA, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fields GC, LLC | NY | NIA | Aurify Brands, LLC | Ownership | 56.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FGC 101 Maiden, LLC | NY | NIA | Fields GC, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FGC 275 Madison, LLC | NY | NIA | Fields GC, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FGC 148 Madison, LLC | NY | NIA | Fields GC, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FGC 304 PAS, LLC | NY | NIA | Fields GC, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FGC 599 Lexington, LLC | NY | NIA | Fields GC, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FGC 24 E12, LLC | DE | NIA | Fields GC, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Aurify Brands Holdings, LLC | NY | NIA | Aurify Brands, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Little Beet Brands Holdings, LLC | DE | NIA | Aurify Brands Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Aurify Fish Tacos Holdings LLC | NY | NIA | Aurify Brands Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fish Tacos NY 1, LLC | NY | NIA | Aurify Fish Tacos Holdings, LLC | Ownership | 61.6 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 333 Fish Tacos NY 1, LLC | NY | NIA | Fish Tacos NY 1, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Little Beet Table, LLC | NY | NIA | Aurify Brands Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Little Beet, LLC | NY | NIA | Aurify Brands Holdings, LLC | Ownership | 98.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LB City Vista, LLC | DE | NIA | Little Beet, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LB 1291 First Avenue, LLC | DE | NIA | Little Beet, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LB 320 Park, LLC | NY | NIA | Little Beet, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LB Roosevelt Field, LLC | NY | NIA | Little Beet, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LB 1140 Broadway, LLC | NY | NIA | Little Beet, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LB 148 Madison, LLC | NY | NIA | Little Beet, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LB W50, LLC | NY | NIA | Little Beet, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LB Sub W50, LLC | NY | NIA | LB W50, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LB Westchester, LLC | NY | NIA | Little Beet, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LB Bryant Park, LLC | NY | NIA | Little Beet, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LB Newport Center, LLC | NY | NIA | Little Beet, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LB 125 Park, LLC | NY | NIA | Little Beet, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | LB Westport, LLC | DE | NIA | Little Beet, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Melt Shop, LLC | NY | NIA | Aurify Brands Holdings, LLC | Ownership | 96.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MS Special Events, LLC | NY | NIA | Melt Shop, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MS W50, LLC | NY | NIA | Melt Shop, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | MS Sub W50, LLC | NY | NIA | MS W50, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MS W26, LLC | NY | NIA | Melt Shop, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MS W52, LLC | NY | NIA | Melt Shop, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MS Roosevelt Field, LLC | NY | NIA | Melt Shop, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Melt Shop Enterprises, LLC | NY | NIA | Melt Shop, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MS Westchester, LLC | NY | NIA | Melt Shop, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MS Staten Island, LLC | NY | NIA | Melt Shop, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MS Smith Haven, LLC | NY | NIA | Melt Shop, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MS Menlo Park, LLC | NY | NIA | Melt Shop, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 46-5644928 | | | | Note Funding 1892-2, LLC | KS | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge G-Form Holdings LLC | DE | NIA | Note Funding 1892-2, LLC | Ownership | 14.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Nexus Funding, LLC | DE | NIA | Note Funding 1892-2, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Lynx Funding LLC | DE | NIA | Note Funding 1892-2, LLC | Ownership | 89.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 46-5763390 | | | | Canon Portfolio Trust, LLC | KS | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge FS Holdings, LLC | DE | NIA | Canon Portfolio Trust, LLC | Ownership | 16.4 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge RBUSA Holdings LLC | DE | NIA | Canon Portfolio Trust, LLC | Ownership | 1.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Kindbody Holdings LLC | DE | NIA | Canon Portfolio Trust, LLC | Ownership | 1.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge DPL Holdings LLC | DE | NIA | Canon Portfolio Trust, LLC | Ownership | 41.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge PayActiv Holdings LLC | DE | NIA | Canon Portfolio Trust, LLC | Ownership | 12.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Wellthy Funding LLC | DE | NIA | Canon Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Renegade Brands USA, INC. | DE | NIA | Canon Portfolio Trust, LLC | Ownership | 20.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Steamboat Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Fevo Funding, LLC | DE | NIA | Steamboat Portfolio Trust, LLC | Ownership | 4.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge StandardVision Holdings, LLC | DE | NIA | Steamboat Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | StandardVision MIP, LLC | DE | NIA | Eldridge StandardVision Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge RBUSA Holdings LLC | DE | NIA | Steamboat Portfolio Trust, LLC | Ownership | 9.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | PrescientCo Holdings, LLC | DE | NIA | Steamboat Portfolio Trust, LLC | Ownership | 24.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | PrescientCo LLC | DE | NIA | PrescientCo Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sports Media Technology Corporation | DE | NIA | Steamboat Portfolio Trust, LLC | Ownership | 14.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | DS MB Holdings LLC | DE | NIA | Steamboat Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Wanamaker Portfolio Trust, LLC | KS | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge RBUSA Holdings LLC | DE | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 58.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Blink Holdings LLC | DE | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Tuvoli Holdings LLC | DE | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Tuvoli Holdings, LLC | DE | NIA | Eldridge Tuvoli Holdings LLC | Ownership | 2.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Equine II Holdings LLC | DE | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 16.7 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Pixion Funding LLC | DE | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Pixion Games Limited | GBR | NIA | Eldridge Pixion Funding LLC | Ownership | 11.6 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI BH Holdings LLC | DE | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 28.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fevo, Inc. | DE | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 20.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fevo Czech s.r.o. | CZE | NIA | Fevo, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fevo d.o.o. Beograd | SRB | NIA | Fevo, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | G-Form, LLC | RI | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 23.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EKW Holdings II LLC | DE | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | KWSB Real Estate Venture II, LLC | DE | NIA | EKW Holdings II LLC | Ownership | 80.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EKW Holdings III LLC | DE | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | KWSB Real Estate Venture III, LLC | DE | NIA | EKW Holdings III LLC | Ownership | 80.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EKW Holdings IV LLC | DE | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | KWSB Real Estate Venture IV, LLC | DE | NIA | EKW Holdings IV LLC | Ownership | 80.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Esports Funding II LLC | DE | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge DMO, LLC | DE | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CardCash Holdings, LLC | DE | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 86.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | MF Master Seed Co., LLC | DE | NIA | Wanamaker Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | MF Seed Co, LLC | DE | NIA | MF Master Seed Co, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Putnam Asset Holdings, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge SCIH-P Holdings LLC | DE | NIA | Putnam Asset Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge QuantaDT Holdings LLC | DE | NIA | Putnam Asset Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 45-2869667 | | | | Aurify Brands, LLC | NY | NIA | Putnam Asset Holdings, LLC | Ownership | 29.7 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 45-2869667 | | | | Trigger Investco, LLC | DE | NIA | Putnam Asset Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 45-2869667 | | | | Trigger Media Group, LLC | DE | NIA | Trigger Investco, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Mayfair Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Ballotready Holdings LLC | DE | NIA | Mayfair Portfolio Trust, LLC | Ownership | 25.4 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge HIP Riverport Holdings LLC | DE | NIA | Mayfair Portfolio Trust, LLC | Ownership | 25.4 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge SCIH Holdings LLC | DE | NIA | Mayfair Portfolio Trust, LLC | Ownership | 25.4 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Gamma Holdings, LLC | DE | NIA | Mayfair Portfolio Trust, LLC | Ownership | 18.4 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | PrescientCo Holdings, LLC | DE | NIA | Mayfair Portfolio Trust, LLC | Ownership | 15.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Donkey Elephant Productions, LLC | DE | NIA | Mayfair Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge G-Form Holdings LLC | DE | NIA | Mayfair Portfolio Trust, LLC | Ownership | 85.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | G-Form Incentive Plan, LLC | DE | NIA | Eldridge G-Form Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | 100 N. Crescent Holdings LLC | DE | NIA | Mayfair Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | 100 N. Crescent LLC | DE | NIA | 100 N. Cresent Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Mason Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 92-1494980 | | | | Eldridge SCPH Investor LLC | DE | NIA | Mason Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 92-1494980 | | | | Eldridge SCPH, LLC | DE | NIA | Eldridge SCPH Investor LLC | Ownership | 3.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge 625 Broadway, LLC | DE | NIA | Mason Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge ELO Funding LLC | DE | NIA | Mason Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Elo Entertainment Inc | DE | NIA | Eldridge ELO Funding LLC | Ownership | 28.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Truebill Funding, LLC | DE | NIA | Mason Portfolio Trust, LLC | Ownership | 80.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Truebill, Inc | DE | NIA | Eldridge Truebill Funding, LLC | Ownership | 18.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge PayActiv Holdings LLC | DE | NIA | Mason Portfolio Trust, LLC | Ownership | 9.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | PayActiv, Inc | DE | NIA | Eldridge PayActiv Holdings LLC | Ownership | 17.7 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CI BH Holdings II LLC | DE | NIA | Mason Portfolio Trust, LLC | Ownership | 28.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | SBC Civic Center LLC | DE | NIA | Mason Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 9350 Civic Center JV, LLC | DE | NIA | SBC Civic Center LLC | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | 9350 Civic Center Drive, LLC | DE | NIA | 9350 Civic Center JV, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Arch Portfolio Trust, LLC | DE | NIA | EPH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge FS Holdings, LLC | DE | NIA | Arch Portfolio Trust, LLC | Ownership | 43.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4199710 | | | | Eldridge CGCI, LLC | DE | NIA | Eldridge FS Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge CG Holdings LLC | DE | NIA | Eldridge CGCI, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge CG Holdings LLC | DE | NIA | Eldridge FS Holdings, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Capital Integration Systems LLC | DE | NIA | Eldridge CG Holdings LLC | Ownership | 23.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Capital LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Insurance Solutions LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Millennium USA Commitment Fund LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Millennium Intl. Commitment Fund Ltd. | CYM | NIA | Capital Integration Systems LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Ares Senior Direct Lending II GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Ares Senior Direct Lending II LP | DE | NIA | CAIS Ares Senior Direct Lending II GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CM PEVF II GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Mercer Private Equity Vintage Fund II LP | DE | NIA | CM PEVF II GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Ares Senior Direct Lending II (TE) GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Ares Senior Direct Lending II (TE) LP | DE | NIA | CAIS Ares Senior Direct Lending II (TE) GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS KKR Asset Based Finance Partners Access Fund GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS KKR Asset Based Finance Partners Access Fund, LP | DE | NIA | CAIS KKR Asset Based Finance Partners Access Fund GP LLC | Management | | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS KKR Asset Based Finance Partners Offshore Access Fund, LP | CYM | NIA | CAIS KKR Asset Based Finance Partners Access Fund GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Access Fund - Asia Fund IV GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Access Fund - Asia Fund IV LP | DE | NIA | CAIS Access Fund - Asia Fund IV GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Access Fund - BCRE I GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Access Fund - BCRE I LP | DE | NIA | CAIS Access Fund - BCRE I GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Access Fund - BCRE II GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Access Fund - BCRE II LP | DE | NIA | CAIS Access Fund - BCRE II GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Access Fund - MMC 2018 GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Access Fund - MMC 2018 (Offshore) LP | CYM | NIA | CAIS Access Fund - MMC 2018 GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Access Fund - MMC 2018 LP | DE | NIA | CAIS Access Fund - MMC 2018 GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Apollo HV Access Fund GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Apollo Hybrid Value Access Fund LP | DE | NIA | CAIS Apollo HV Access Fund GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS BC Fund XIII, GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS BC Fund XIII, LP | DE | NIA | CAIS BC Fund XIII, GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blackstone Growth GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blackstone Growth LP | DE | NIA | CAIS Blackstone Growth GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blackstone TAS V GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blackstone TAS V LP | DE | NIA | CAIS Blackstone TAS V GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blackstone TAS VI GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blackstone TAS VI LP | DE | NIA | CAIS Blackstone TAS VI GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Carlyle Direct Access GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Carlyle Direct Access LP | DE | NIA | 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 | NIA | 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 | NIA | CAIS Carlyle Renewable and Sustainable Energy Fund GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Crawford Lake Fund Ltd. | CYM | NIA | Capital Integration Systems LLC | Management | | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS DES Composite Fund LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS DES Oculus LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS DES Oculus Ltd. | CYM | NIA | Capital Integration Systems LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Financial Credit Investment IV Access Fund GP LLC | DE | NIA | 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 | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS ICG Strategic Equity III LP | DE | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS ICG Strategic Equity IV LP | DE | NIA | CAIS ICG Strategic Equity IV GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Millennium Intl. Ltd. | CYM | NIA | Capital Integration Systems LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Millennium USA LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Sculptor Master Fund LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Sculptor Master Fund Ltd. | CYM | NIA | Capital Integration Systems LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Paloma International Ltd. | CYM | NIA | Capital Integration Systems LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Paloma Partners LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Third Point Offshore Fund Ltd. | CYM | NIA | Capital Integration Systems LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Third Point Partners LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CM PEVF I GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Mercer Private Equity Vintage Fund (TE) I LP | DE | NIA | CM PEVF I GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Mercer Private Equity Vintage Fund I LP | DE | NIA | CM PEVF I GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Adams Street Private Income Fund LLC | DE | NIA | 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 | NIA | 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 | NIA | CAIS Carlyle Realty Partners IX Access Fund GP LLC | Management | | Todd L. Boehly | NO | |

# SCHEDULE Y
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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blackstone Tactical Opportunities Fund IV GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blackstone Tactical Opportunities Fund IV LP | DE | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS SL Alpine II, LP | DE | NIA | CAIS SL Alpine II, GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Apollo Infrastructure Opportunities II Access Fund GP LLC | DE | NIA | 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 | NIA | CAIS Apollo Infrastructure Opportunities II Access Fund GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS BTAS VIII Access Fund GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS BTAS VIII Access Fund, LP | DE | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Carlyle Direct Access II LP | DE | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Alkeon Innovation Private Series II LP | DE | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | TCG Private Equity 2022, L.P. | DE | NIA | CAIS TCG Private Equity 2022 GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Private Equity Core I GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Private Equity Core I, L.P. | DE | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Avenue Venture Opportunities Fund II, L.P. | DE | NIA | CAIS Avenue Venture Opportunities Fund II GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS HPS Strategic Investment Partners V GP LLC | DE | NIA | 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 | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Apollo Investment Fund X, LP | DE | NIA | CAIS Apollo Investment Fund X GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS ICGSEIV Offshore GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS ICGSEIV Offshore, L.P. | CYM | NIA | CAIS ICGSEIV Offshore GP LLC | Management | | Todd L. Boehly | NO | |

# SCHEDULE Y
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| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Bridge Net Lease Income Fund GP LLC | DE | NIA | 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 | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BlackRock Impact Opportunities (CAIS), L.P. | DE | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Apollo Investment Fund X Offshore, LP | CYM | NIA | 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 | NIA | 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 | NIA | 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 | NIA | 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 | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CM PEVF III GP LLC | DE | NIA | 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 | NIA | CM PEVF III GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS AltAlpha Vintage LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | AltAlpha Vintage, L.P. | DE | NIA | CAIS AltAlpha Vintage LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS WorldQuant Millennium SEALS Fund LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS WorldQuant Millennium SEALS Offshore Fund Ltd | CYM | NIA | Capital Integration Systems LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SFG Multi-Strategy Fund GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SFG Multi-Strategy Fund, L.P. | DE | NIA | SFG Multi-Strategy Fund GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Apollo Aligned Alternatives Offshore Fund Ltd. | CYM | NIA | Capital Integration Systems LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Apollo Aligned Alternatives Fund (TE) LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Warburg Pincus Global Growth (Fund XIV) GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Warburg Pincus Global Growth (Fund XIV) , L.P. | DE | NIA | CAIS Warburg Pincus Global Growth (Fund XIV) GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Strategic Investors Fund XI GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Strategic Investors Fund XI, L.P. | DE | NIA | CAIS Strategic Investors Fund XI GP LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Vista Equity Partners Fund VIII GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Vista Equity Partners Fund VIII, L.P. | DE | NIA | CAIS Vista Equity Partners Fund VIII GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Crow Holdings Fund X GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Crow Holdings Fund X, L.P. | DE | NIA | CAIS Crow Holdings Fund X GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS BSP SSP II GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS BSP SSP II, L.P. | DE | NIA | CAIS BSP SSP II GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Reverence Partners Opportunities Fund V (PE Fund III) GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Reverence Partners Opportunities Fund V (PE Fund III) L.P. | DE | NIA | CAIS Reverence Partners Opportunities Fund V (PE Fund III) GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Reverence Capital Partners Credit Opportunities Fund II GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Reverence Capital Partners Credit Opportunities Fund II, L.P. | DE | NIA | CAIS Reverence Capital Partners Credit Opportunities Fund II GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS ICG Strategic Equity V GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS ICG Strategic Equity V, L.P. | DE | NIA | CAIS ICG Strategic Equity V GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Monroe PCF V (Onshore) GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Monroe PCF V (Onshore), L.P. | DE | NIA | CAIS Monroe PCF V (Onshore) GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Apollo Debt Solutions BDC Offshore Fund Ltd. | CYM | NIA | Capital Integration Systems LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CM PEVF IV GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Mercer Private Equity Vintage Fund IV LP | DE | NIA | CM PEVF IV GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Ares Senior Direct Lending III GP LLC | DE | NIA | 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 | NIA | 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 | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Vista Equity Partners Fund VIII Offshore, L.P. | CYM | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS ICGSEV Offshore, L.P. | CYM | NIA | CAIS ICGSEV Offshore GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Apollo S3 Equity & Hybrid Solutions Fund GP LLC | DE | NIA | 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 | NIA | CAIS Apollo S3 Equity & Hybrid Solutions Fund GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Apollo S3 Equity & Hybrid Solutions Fund (TE) GP LLC | DE | NIA | 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 | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Procyon Vintage I, L.P. | DE | NIA | Procyon Vintage I GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Procyon Evergreen I GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Procyon Evergreen I, L.P. | DE | NIA | Procyon Evergreen I GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS TCG Private Credit 2024 GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | TCG Private Credit 2024, L.P. | DE | NIA | CAIS TCG Private Credit 2024 GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS TCG Private Credit (Offshore) 2024 GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS North Rock Fund LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS North Rock Fund, Ltd. | CYM | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blue Owl Strategic Equity GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blue Owl Strategic Equity, L.P. | DE | NIA | 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 | NIA | 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 | NIA | CAIS Ares Corporate Opportunities Fund VII GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Apollo S3 Equity & Hybrid Solutions Fund Offshore GP LLC | DE | NIA | 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. | CYM | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | SAM Alternative Investment Opportunities Fund I, L.P. | DE | NIA | 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 | NIA | 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 | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Stonepeak Infrastructure Fund V, L.P. | DE | NIA | 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 | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | GLT Private Alts Fund I, L.P. | DE | NIA | 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 GP LLC | DE | NIA | 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 | NIA | 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 | NIA | 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 | NIA | CAIS Ares Senior Direct Lending III TE GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS ICG Core Private Equity Fund, LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blue Owl GP Stakes VI GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blue Owl GP Stakes VI, L.P. | DE | NIA | CAIS Blue Owl GP Stakes VI GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS ICG LP Secondaries Fund I GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS ICG LP Secondaries Fund I, L.P. | DE | NIA | CAIS ICG LP Secondaries Fund I GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS KKR Ascendant Fund I GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS KKR Ascendant Fund I, L.P. | DE | NIA | CAIS KKR Ascendant Fund I GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Vista Foundation Fund V GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Vista Foundation Fund V, L.P. | DE | NIA | CAIS Vista Foundation Fund V GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Jain Global Fund LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Related Fund IV GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Related Fund IV, L.P. | DE | NIA | CAIS Related Fund IV GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Related Fund IV (TE) GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Related Fund IV (TE), L.P. | DE | NIA | CAIS Related Fund IV (TE) GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Lexington Middle Market Investors V GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Lexington Middle Market Investors V, L.P. | DE | NIA | CAIS Lexington Middle Market Investors V GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Davidson Kempner Real Estate Opportunities Fund GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Davidson Kempner Real Estate Opportunities Fund, L.P. | DE | NIA | CAIS Davidson Kempner Real Estate Opportunities Fund GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Veritas PE IX GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Veritas PE IX, L.P. | DE | NIA | CAIS Veritas PE IX GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SAM Alternative Investment Opportunities Fund II GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SAM Alternative Investment Opportunities Fund II, L.P. Offshore | CYM | NIA | SAM Alternative Investment Opportunities Fund II GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blue Owl GP Stakes VI (TE) GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blue Owl GP Stakes VI (TE), L.P. | DE | NIA | CAIS Blue Owl GP Stakes VI (TE) GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Millennium USA Commitment Fund III LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Millennium USA Commitment Fund III GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Millennium Intl. Commitment Fund III Ltd. Offshore | CYM | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS KKR North America Fund XIV GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS KKR North America Fund XIV, L.P. | DE | NIA | CAIS KKR North America Fund XIV GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS LGP Sage Equity Investors GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS LGP Sage Equity Investors, L.P. | DE | NIA | CAIS LGP Sage Equity Investors GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Partners Group Secondary Fund VIII GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Partners Group Secondary Fund VIII, L.P. | DE | NIA | CAIS Partners Group Secondary Fund VIII GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FDC Investment Partners VIII GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | FDC Investment Partners VIII, L.P. | DE | NIA | FDC Investment Partners VIII GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Waverly Growth Fund II GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Waverly Growth Fund II, L.P. | DE | NIA | Waverly Growth Fund II GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | One Brick Select Private Equity 2024 GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | One Brick Select Private Equity 2024, L.P. | DE | NIA | One Brick Select Private Equity 2024 GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Radnor Equity Partners GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Radnor Equity Partners, L.P. | DE | NIA | Radnor Equity Partners GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Pinegrove Capital Partners I Access GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Pinegrove Capital Partners I Access, L.P. | DE | NIA | CAIS Pinegrove Capital Partners I Access GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Razor's Edge Fund IV Access GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Razor's Edge Fund IV Access, L.P. | DE | NIA | Razor's Edge Fund IV Access GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | NewPoint Impact Fund I Access GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | NewPoint Impact Fund I Access, L.P. | DE | NIA | NewPoint Impact Fund I Access GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Vista Foundation Fund V (Offshore) GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Vista Foundation Fund V (Offshore), L.P. | CYM | NIA | CAIS Vista Foundation Fund V (Offshore) GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | OCM Private Wealth Alternative Opportunities Fund I GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | OCM Private Wealth Alternative Opportunities Fund I, L.P. | DE | NIA | OCM Private Wealth Alternative Opportunities Fund I GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS DES Lithic LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Core Complexity Fund GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Core Complexity Fund, L.P. | DE | NIA | Core Complexity Fund GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EWM Private Equity Access I GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EWM Private Equity Access I, L.P. | DE | NIA | EWM Private Equity Access I GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Mercer Private Investments Partners VIII Feeder GP LLC | | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Mercer Private Investments Partners VIII Feeder, L.P. | DE | NIA | CAIS Mercer Private Investments Partners VIII Feeder GP LLC | Management | | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Davidson Kempner Opportunities Fund VII GP LLC | | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Davidson Kempner Opportunities Fund VII, L.P. | DE | NIA | CAIS Davidson Kempner Opportunities Fund VII GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Private Equity Core III GP LLC | | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Private Equity Core III, L.P. | DE | NIA | CAIS Private Equity Core III GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | KV IX Access GP LLC | | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | KV IX Access, L.P. | DE | NIA | KV IX Access GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Core Convexity International Fund, Ltd. | CYM | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blue Owl Real Estate Fund VII GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS Blue Owl Real Estate Fund VII, L.P. | DE | NIA | CAIS Blue Owl Real Estate Fund VII GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bellwether Alternative Income Access Fund LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bellwether Global Real Estate & Infrastructure Access Fund LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS 26North Private Equity Fund I GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | CAIS 26North Private Equity Fund I, L.P. | DE | NIA | CAIS 26North Private Equity Fund I GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | One Brick Select Private Real Estate 2025 GP LLC | DE | NIA | Capital Integration Systems LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | One Brick Select Private Real Estate 2025, L.P. | DE | NIA | One Brick Select Private Real Estate 2025 GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge DPL Holdings LLC | DE | NIA | Arch Portfolio Trust, LLC | Ownership | 58.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | DPL Financial Partners, LLC | DE | NIA | Eldridge DPL Holdings LLC | Ownership | 47.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Aurify Brands, LLC | NY | NIA | Arch Portfolio Trust, LLC | Ownership | 23.2 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sensory Impact Group, LLC | DE | NIA | Arch Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-1663469 | | | | Thirteenth Floor Entertainment Group, LLC | DE | NIA | Sensory Impact Group, LLC | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | TFEG OW JV, LLC | DE | NIA | Thirteenth Floor Entertainment Group, LLC | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-1795667 | | | | 13FEG IP, LLC | DE | NIA | Thirteenth Floor Entertainment Group, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-1669282 | | | | 13FEG Ops, LLC | DE | NIA | Thirteenth Floor Entertainment Group, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 47-3751022 | | | | Great Room Escape, LLC | CO | NIA | 13FEG Ops, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-2889149 | | | | GRE Houston, LLC | TX | NIA | Great Room Escape, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 84-3043730 | | | | GRE Jacksonville, LLC | FL | NIA | Great Room Escape, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5312313 | | | | GRE Columbus, LLC | OH | NIA | Great Room Escape, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 83-3326476 | | | | GRE Nashville, LLC | TN | NIA | Great Room Escape, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5157526 | | | | GRE Tempe, LLC | DE | NIA | Great Room Escape, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5157678 | | | | GRE Denver, LLC | DE | NIA | Great Room Escape, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | 82-5157777 | | | | GRE Austin, LLC | DE | NIA | Great Room Escape, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5173684 | | | | GRE San Antonio, LLC | DE | NIA | Great Room Escape, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5173767 | | | | GRE Chicago, LLC | DE | NIA | Great Room Escape, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5173890 | | | | GRE Cleveland, LLC | DE | NIA | Great Room Escape, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5173988 | | | | GRE Dallas, LLC | DE | NIA | Great Room Escape, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5174161 | | | | GRE Cincinnati, LLC | DE | NIA | Great Room Escape, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5139988 | | | | 13 FEG Haunted Holdings, LLC | DE | NIA | 13FEG Ops, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 39-2314084 | | | | TFEG Winchester Event LLC | DE | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 39-2442790 | | | | 13 FEG Minneapolis LLC | DE | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 99-2781081 | | | | TFEG LB Event LLC | DE | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 88-3819518 | | | | TFEG ABG LA JV, LLC | DE | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-1211455 | | | | 13 FEG Haunted Prison, LLC | IL | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-1237697 | | | | 13FEG Immersive Theater, LLC | CA | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1943988 | | | | House of Torment LLC | TX | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-2290258 | | | | Sunset Screams LLC | TX | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 47-3113827 | | | | North City Screams LLC | IL | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 46-4535833 | | | | Asylum Holdings, LLC | CO | NIA | 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 | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-4739264 | | | | Desert Screams LLC | AZ | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 46-4861913 | | | | Fear Farm Holdings, LLC | AZ | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 46-4869025 | | | | Windy Screams LLC | IL | NIA | 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 | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-4209231 | | | | 13FEG LA Holdings, LLC | DE | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-4373523 | | | | Nightmare Holdings, LLC | DE | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 47-4351579 | | | | Nashville Nightmare, LLC | TN | NIA | Nightmare Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 81-5330841 | | | | Priest Lake Haunted Woods, LLC | TN | NIA | Nightmare Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5140626 | | | | 13 FEG New Orleans, LLC | DE | NIA | 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 | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5157445 | | | | 13FEG Jacksonville Holdings, LLC | DE | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 84-2284917 | | | | 13FEG Houston Holdings, LLC | TN | NIA | 13 FEG Haunted Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5141772 | | | | 13 FEG Touring Events, LLC | DE | NIA | 13FEG Ops, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 47-1195281 | | | | Apocalypse Events LLC | CO | NIA | 13 FEG Touring Events, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 81-4056054 | | | | Denver Zombie Crawl, LLC | CO | NIA | 13 FEG Touring Events, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5140868 | | | | Massive Noise Holdings, LLC | DE | NIA | 13FEG Ops, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 81-1547686 | | | | Massive Noise LLC | CO | NIA | Massive Noise Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5141642 | | | | 13 FEG Asset Production, LLC | DE | NIA | 13FEG Ops, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-5197382 | | | | 13 FEG Alamo Production, LLC | DE | NIA | 13 FEG Asset Production, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-4321171 | | | | Pumpkin Fest Holdings, LLC | DE | NIA | 13FEG Ops, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 82-4342175 | | | | Glow Holdings, LLC | DE | NIA | Pumpkin Fest Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EACS II, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EACS LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EBBH, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge BB Holdings, LLC | DE | NIA | EBBH, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge BBLP, LLC | DE | NIA | Eldridge BB Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Blackbrook Capital (Europe) LP | GBR | NIA | Eldridge BBLP, LLC | Ownership | 96.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Blackbrook Capital (Europe) GP, LLC | DE | NIA | Eldridge BB Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Blackbrook Capital (Europe) LP | GBR | NIA | Blackbrook Capital (Europe) GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Blackbrook Capital (Europe) SARL | LUX | NIA | Blackbrook Capital (Europe) LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Blackbrook Property Trading SARL | LUX | NIA | Blackbrook Capital (Europe) SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP Sens SCSP | LUX | NIA | Blackbrook Property Trading SARL | Ownership | 99.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP Sens GP SARL | LUX | NIA | Blackbrook Capital (Europe) SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP Sens SCSP | LUX | NIA | BCAP Sens GP SARL | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP Sens SAS | LUX | NIA | BCAP Sens SCSP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Blackbrook Property Holdings SARL | LUX | NIA | Blackbrook Capital (Europe) SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP AMZ POZ 2 sp. z o.o. | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP EK SBRY 3 Ltd. | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP NL Holdings SARL | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP VM 8 SARL | LUX | NIA | BCAP NL Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Simples Rotina Unipessoal Lda. | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Caboletix Lda. | LUX | NIA | Simples Rotina Unipessoal Lda. | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Simpatica Decisao Unipessoal Lda. | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Caboletix Lda. | LUX | NIA | Simpatica Decisao Unipessoal Lda. | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Kebramatix Lda. | LUX | NIA | Simpatica Decisao Unipessoal Lda. | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP DF 1 Holdings ApS | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP DF 6 ApS | LUX | NIA | BCAP DF 1 Holdings ApS | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP DF 1 Aps | LUX | NIA | BCAP DF 1 Holdings ApS | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP SG 7 Holdings Ltd. | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP SG 7 Ltd. | LUX | NIA | BCAP SG 7 Holdings Ltd. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fental Investments SLU | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP EROS 5 SLU | LUX | NIA | Fental Investments SLU | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP TAP 10 Holdings Sp.zo.o. | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP TAP 10 Sp.zo.o. | LUX | NIA | BCAP TAP 10 Holdings Sp.zo.o. | Ownership | 95.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP ILLE 9 Holdings S.L. | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP Illescas9 Property S.L. | LUX | NIA | BCAP ILLE 9 Holdings S.L. | Ownership | 95.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP GX 11 Holdings Ltd. | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP GX Ltd | LUX | NIA | BCAP GX 11 Holdings Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP FW 12 Holdings Ltd | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP FW 12 Ltd | LUX | NIA | BCAP FW 12 Holdings Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP RD 13 Holdings Ltd | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP RD 13 Ltd | LUX | NIA | BCAP RD 13 Holdings Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP GE Holdings SARL | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP Ketsch SARL | LUX | NIA | BCAP GE Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP GE Holdings 2 SARL | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP ERFURT SARL | LUX | NIA | BCAP GE Holdings 2 SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP GE Holdings 3 SARL | LUX | NIA | Blackbrook Property Holdings SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | BCAP ERFURT 2 SARL | LUX | NIA | BCAP GE Holdings 3 SARL | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Blackbrook Capital (Europe) Limited | GBR | NIA | Blackbrook Capital (Europe) LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Blackbrook Capital (Europe) Carry LP | GBR | NIA | Blackbrook Capital (Europe) GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge HZACS LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Horizon Sponsor, LLC | DE | NIA | Eldridge HZACS LLC | Ownership | 30.3 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | HZACS CI, LLC | DE | NIA | Eldridge HZACS LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sommsation Holdings, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-3416715 | | | | Sommsation Services Holdings LLC | DE | NIA | Sommsation Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sommsation Services, LLC | DE | NIA | Sommsation Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sommsation, LLC | DE | NIA | Sommsation Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Monroe Portfolio Trust, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Post Portfolio Trust, LLC | DE | NIA | Monroe Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Vivid Seats, Inc. | DE | NIA | Post Portfolio Trust, LLC | Ownership | 29.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 87-4229221 | | | | Eldridge LAD Holdings, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 1.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge FGNY Holdings, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | The Eldridge FGNY Irrevocable Trust | DE | NIA | Eldridge FGNY Holdings, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge FGNY LLC | DE | NIA | The Eldridge FGNY Irrevocable Trust | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FGNY ParentCo Holdings, LLC | DE | NIA | Eldridge FGNY LLC | Ownership | 86.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Ausenco Funding, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Ausenco Holdings, LLC | DE | NIA | Ausenco Funding, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Ausenco Bidco, LLC | DE | NIA | Ausenco Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Field Point Portfolio Trust, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Soundview Portfolio Trust, LLC | DE | NIA | Field Point Portfolio Trust, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Ausenco Holdings, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Ausenco Investors, LLC | DE | NIA | Eldridge Ausenco Holdings, LLC | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge GP 1 SEF Holdings, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Carry Holdings, LP | DE | NIA | Eldridge Industries, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Diversified Credit Fund GP, LP | DE | NIA | Eldridge Carry Holdings, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund CIP LP | DE | NIA | Eldridge Carry Holdings, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund GP LP | DE | NIA | Eldridge Carry Holdings, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Management Carry Holdings, LP | DE | NIA | Eldridge Industries, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Management Holdings, LLC | DE | NIA | Eldridge Industries, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 IPS Holdings LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Puris Holdings LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Al Maryah, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge International Management Limited | ZZZ | NIA | Eldridge Al Maryah, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Raven Holdings LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Raven Holdings LLC | DE | NIA | Eldridge GP1 Raven Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge SME Co-Invest E, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge IP Holdings II LLC | DE | NIA | Eldridge IP Holdings III LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge IP Holdings LLC | DE | NIA | Eldridge IP Holdings II LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Asbury Boss, LLC | DE | NIA | Eldridge IP Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Somebody Told Me, LLC | DE | NIA | Eldridge IP Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Atlas FundingCo GP LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas FundingCo LP | DE | NIA | Atlas FundingCo GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas I LLC | DE | NIA | Eldridge GP1 Atlas FundingCo LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas II LLC | DE | NIA | Eldridge GP1 Atlas FundingCo LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Atlas MezzCo GP LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas MezzCo LP | DE | NIA | Atlas MezzCo GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas FundingCo LP | DE | NIA | Eldridge GP1 Atlas MezzCo LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas GP LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas Offshore LP | CYM | NIA | Eldridge GP1 Atlas GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas Co-Investors Offshore LP | CYM | NIA | Eldridge GP1 Atlas GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas Cayman LP | CYM | NIA | Eldridge GP1 Atlas Co-Investors Offshore LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas US LLC | DE | NIA | Eldridge GP1 Atlas Co-Investors Offshore LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas Offshore LP | CYM | NIA | Eldridge GP1 Atlas US LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas Aggregator LP | DE | NIA | Eldridge GP1 Atlas GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas MezzCo LP | DE | NIA | Eldridge GP1 Atlas Aggregator LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge EA Holdings, LLC | DE | NIA | SBT Investors, LLC | Ownership | 84.5 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Tuvoli Holdings, LLC | DE | NIA | Eldridge EA Holdings, LLC | Ownership | 16.9 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Tuvoli, LLC | DE | NIA | Tuvoli Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | Everest Fuel Management, LLC | DE | NIA | Tuvoli, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Tuvoli Canada, Inc. | CAN | NIA | Tuvoli, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Flexjet, Inc. | DE | NIA | Eldridge EA Holdings, LLC | Ownership | 15.7 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Epic Aero, Inc. | DE | NIA | Flexjet, Inc. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | One Sky Flight Holdings, LLC | DE | NIA | Epic Aero, Inc | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | One Sky Flight, LLC | DE | NIA | One Sky Flight Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | FXSolutions, LLC | DE | NIA | One Sky Flight, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fairgrave Omlie, LLC | OH | NIA | One Sky Flight, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | AOG, LLC | OH | NIA | Fairgrave Omlie, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Constant Aviation, LLC | OH | NIA | Fairgrave Omlie, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Corporate Wings Technical Services LLC | OH | NIA | Fairgrave Omlie, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Nextant Sales, LLC | OH | NIA | Fairgrave Omlie, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Nextant Aerospace, LLC | OH | NIA | Nextant Sales, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | JetCorp Technical Services, Inc. | MO | NIA | Fairgrave Omlie, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Flexjet Vertical Lift, LLC | DE | NIA | One Sky Flight, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Associated Aircraft Group, LLC | DE | NIA | Flexjet Vertical Lift, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Flexjet Limited | GBR | NIA | One Sky Flight, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Volare Acquisitions, Limited | IRL | NIA | Flexjet Limited | Ownership | 49.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Flexjet Malta Holdings Limited | MLT | NIA | Volare Acquisitions, Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Flexjet Malta Operations Limited | MLT | NIA | Flexjet Malta Holdings Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Flexjet Operations Ltd. | GBR | NIA | Volare Acquisitions, Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Halo Aviation Ltd. | GBR | NIA | Flexjet Operations Ltd. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Thurston Aviation Limited | GBR | NIA | Flexjet Operations Ltd. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Thurston Aviation Engineering Limited | GBR | NIA | Flexjet Operations Ltd | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sirio Acquisition S.r.l | ITA | NIA | Volare Acquisitions, Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sirio S.p.A. | ITA | NIA | Sirio Acquisition S.r.l | Ownership | 95.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Aero Solutions Srl | ITA | NIA | Sirio S.p.A. | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Flexjet, LLC | GBR | NIA | One Sky Flight, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Flight Options, LLC | DE | NIA | One Sky Flight, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sentient Holdings, LLC | DE | NIA | One Sky Flight, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sentient Jet, LLC | DE | NIA | Sentient Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sentient Jet Charter, LLC | DE | NIA | Sentient Jet, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Skyjet Europe Limited | GBR | NIA | One Sky Flight, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | PrivateFly Limited | GBR | NIA | Skyjet Europe Limited | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Volo Sicuro, LLC | DE | NIA | Epic Aero, Inc. | Ownership | 6.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Acre Holdings LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Acre Partners GP, LLC | DE | NIA | Eldridge Acre Holdings LLC | Ownership | 60.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | AECOM Capital Real Estate Fund II GP, LLC | DE | NIA | Eldridge Acre Partners GP, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Acre Partners, LP | DE | NIA | Eldridge Acre Holdings LLC | Ownership | 60.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Acre Capital Advisors, LLC | DE | NIA | Eldridge Acre Partners, LP | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge RJPC Holdings, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | RJPC Investor, LLC | DE | NIA | Eldridge RJPC Holdings, LLC | Ownership | 50.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | RJPC Holdings LLC | DE | NIA | RJPC Investor, LLC | Ownership | 95.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | RJPC Lender LLC | DE | NIA | RJPC Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sharp Squared PB GP LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sharp Squared PB LP | DE | NIA | Sharp Squared PB GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sharp Squared PC GP LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sharp Squared PC LP | DE | NIA | Sharp Squared PC GP LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Atlas Investor, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas Co-Investors Offshore LP | CYM | NIA | Eldridge Atlas Investor, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas Aggregator LP | DE | NIA | Eldridge Atlas Investor, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas Co-Investors, LP | DE | NIA | Eldridge Atlas Investor, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge College Sports Holdings, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge GP1 Atlas GP, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas Cayman LP | CYM | NIA | Eldridge GP1 Atlas GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Atlas Co-Investors, LP | DE | NIA | Eldridge GP1 Atlas GP, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Industries Manager, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund Co-Invest LP | DE | NIA | Eldridge Industries Manager, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Carry Holdings, LP | DE | NIA | Eldridge Industries Manager, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sports and Entertainment GP, LP | DE | NIA | Eldridge Carry Holdings, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sports and Entertainment Fund, LP | DE | NIA | Eldridge Carry Holdings, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sports and Entertainment Fund Offshore, LP | DE | NIA | Eldridge Carry Holdings, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sports and Entertainment Fund Aggregator A, LP | DE | NIA | Eldridge Carry Holdings, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sports and Entertainment Fund C, LP | DE | NIA | Eldridge Carry Holdings, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sports and Entertainment Fund Aggregator B, LP | DE | NIA | Eldridge Carry Holdings, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund GP L.P. - Series 1 | CYM | NIA | Eldridge Carry Holdings, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund L.P | CYM | NIA | Eldridge Carry Holdings, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund-A L.P. | CYM | NIA | Eldridge Carry Holdings, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge SE Co-Invest E, LP | DE | NIA | Eldridge Carry Holdings, LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sharp Holdings II LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sharp Holdings LLC | DE | NIA | Eldridge Sharp Holdings II LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge 00ST0 Holdings, LLC | DE | NIA | Eldridge Sharp Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sharp Squared PI LLC | DE | NIA | Eldridge Sharp Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sharp Squared GSD LLC | DE | NIA | Eldridge Sharp Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Sharp FundingCo LP | DE | NIA | Sharp Squared GSD LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge MetroTech Holdings, LLC | DE | NIA | Eldridge Sharp Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Sharp PB LLC | DE | NIA | Eldridge Sharp Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Sharp Squared PB LP | DE | NIA | Eldridge Sharp PB LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Sharp FundingCo LP | DE | NIA | Sharp Squared PB LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sharp FundingCo SP LP | DE | NIA | Sharp FundingCo LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sharp FundingCo W LP | DE | NIA | Sharp FundingCo LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Sharp FC LLC | DE | NIA | Eldridge Sharp Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sharp FundingCo LP | DE | NIA | Eldridge Sharp FC LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 27-1973901 | | | | Eldridge Sharp PC LLC | DE | NIA | Eldridge Sharp Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sharp Squared PC LP | DE | NIA | Eldridge Sharp PC LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sharp FundingCo LP | DE | NIA | Sharp Squared PC LP | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 SEF Holding, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 IPS Aggregator LP | DE | NIA | Eldridge GP1 SEF Holding, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Puris Aggregator LP | DE | NIA | Eldridge GP1 SEF Holding, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Raven Aggregator LP | DE | NIA | Eldridge GP1 SEF Holding, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund LP | DE | NIA | Eldridge GP1 SEF Holding, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund Offshore LP | DE | NIA | Eldridge GP1 SEF Holding, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Acre Infrastructure Partners, LP | DE | NIA | Eldridge Industries, LLC | Ownership | 60.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge EDS Holdings, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Defense & Security, LLC | DE | NIA | Eldridge EDS Holdings, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Vanguard Holdings II, LLC | DE | NIA | Eldridge Defense & Security, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Vanguard Holdings, LLC | DE | NIA | Eldridge Vanguard Holdings II, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Sharp Holdings II LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge DCF Holdings, LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Diversified Credit Feeder Fund LP | DE | NIA | Eldridge DCF Holdings, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge GP1 Strategic Equity Fund Co-Invest LP | DE | NIA | Eldridge Industries, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EH Rockets Master Holdings LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EH Rockets Holdings LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Co-Invest Holdings LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Amrit Holdings LLC | DE | NIA | Eldridge Industries, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Amrit Health Holdings LLC | DE | NIA | Eldridge Amrit Holdings LLC | Ownership | 56.8 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Amrit Health Intermediate LLC | DE | NIA | Amrit Health Holdings LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Amrit Heath MSO LLC | DE | NIA | Amrit Health Intermediate LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Amerit Health FL LLC | DE | NIA | Amrit Heath MSO LLC | Management | | Todd L. Boehly | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | SBL Holdings GRP | 00000 | | | | | SBT Media Holdings, LLC | DE | NIA | SBT Investors, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Spoon River Investments, LLC | DE | NIA | SBT Investors, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Fox River Investments, LLC | DE | NIA | Spoon River Investments, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | 3030 Chain Bridge Road, LLC | DE | NIA | SBT Investors, LLC | Ownership | 90.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Leadoff Investments, LLC | DE | NIA | SBT Investors, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bilbao Capital, LLC | DE | NIA | SBT Investors, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bilbao Asset Holdings, LLC | DE | NIA | Bilbao Capital, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Bilbao-KCI, LLC | DE | NIA | Bilbao Capital, LLC | Ownership | 90.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Industries, LLC | DE | UIP | Bilbao-KCI, LLC | Ownership | 2.1 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EEH 2017 Preferred Member, LLC | DE | NIA | SBT Investors, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EEH 2017-EC, LLC | DE | NIA | EEH 2017 Prefered Member, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Industries, LLC | DE | UIP | EEH 2017-EC, LLC | Ownership | 5.4 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Cary Street Capital, LLC | DE | NIA | EEH 2017 Prefered Member, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Croatan Holdings, LLC | DE | NIA | EEH 2017 Prefered Member, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EEH 2017-AHC, LLC | DE | NIA | EEH 2017 Prefered Member, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EEH 2017, LLC | DE | NIA | EEH 2017 Prefered Member, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Eldridge Industries, LLC | DE | UIP | EEH 2017, LLC | Ownership | 2.7 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | EMO Holdings, LLC | DE | NIA | EEH 2017 Prefered Member, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Jola20, LLC | DE | NIA | EEH 2017 Prefered Member, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | MASH El Holdco, LLC | DE | NIA | EEH 2017 Prefered Member, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Owl Capital, LLC | DE | NIA | EEH 2017 Prefered Member, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Sable River Capital, LLC | DE | NIA | EEH 2017 Prefered Member, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Thornwood Capital, LLC | DE | NIA | EEH 2017 Prefered Member, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Weissach Capital, LLC | DE | NIA | EEH 2017 Prefered Member, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | Wight Cap Holdings, LLC | DE | NIA | EEH 2017 Prefered Member, LLC | Management | | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | SBT-WWB, LLC | DE | NIA | SBT Investors, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | | | | | WWB Holdings, LLC | DE | NIA | SBT-WWB, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |
| 00000 | SBL Holdings GRP | 00000 | 47-2491512 | | | | Wildwood Portfolio Trust, LLC | DE | NIA | SBT Investors, LLC | Ownership | 100.0 | Todd L. Boehly | NO | |

| Asterisk | Explanation |
|---|---|
| | |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

**Bar Code:**

1. 6 8 6 7 5 2 0 2 5 4 9 0 0 0 0 0 2

2. 6 8 6 7 5 2 0 2 5 3 6 5 0 0 0 0 2

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

5. 6 8 6 7 5 2 0 2 5 4 4 7 0 0 0 0 2

6. 6 8 6 7 5 2 0 2 5 4 4 8 0 0 0 0 2

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

8. 6 8 6 7 5 2 0 2 5 7 0 0 0 0 1 0 0

# OVERFLOW PAGE FOR WRITE-INS

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

| | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 08.304. Surrender Fee Income | 16,143,270 | 23,553,865 | 44,292,430 |
| 08.305. Miscellaneous Income | 211,722,476 | 137,731,027 | 272,859,028 |
| 08.397. Summary of remaining write-ins for Line 8.3 from Page 04 | 227,865,746 | 161,284,892 | 317,151,458 |

# SCHEDULE A – VERIFICATION

**Real Estate**

| | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 24,464,817 | 25,879,176 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | |
| 2.2 Additional investment made after acquisition | | |
| 3. Current year change in encumbrances | | |
| 4. Total gain (loss) on disposals | | |
| 5. Deduct amounts received on disposals | | |
| 6. Total foreign exchange change in book/adjusted carrying value | | |
| 7. Deduct current year's other-than-temporary impairment recognized | | |
| 8. Deduct current year's depreciation | 707,060 | 1,414,359 |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 23,757,757 | 24,464,817 |
| 10. Deduct total nonadmitted amounts | | |
| 11. Statement value at end of current period (Line 9 minus Line 10) | 23,757,757 | 24,464,817 |

# SCHEDULE B – VERIFICATION

**Mortgage Loans**

| | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year | 2,763,245,861 | 790,468,487 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 315,705,951 | 1,881,836,291 |
| 2.2 Additional investment made after acquisition | 226,810,419 | 278,931,820 |
| 3. Capitalized deferred interest and other | | 159,241,656 |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase/(decrease) | | |
| 6. Total gain (loss) on disposals | 2,068,505 | (24,048) |
| 7. Deduct amounts received on disposals | 687,082,872 | 339,557,530 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees | (516,718) | (1,735,618) |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest | 44,975,806 | (9,386,433) |
| 10. Deduct current year's other-than-temporary impairment recognized | | |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 2,666,240,388 | 2,763,245,861 |
| 12. Total valuation allowance | | |
| 13. Subtotal (Line 11 plus Line 12) | 2,666,240,388 | 2,763,245,861 |
| 14. Deduct total nonadmitted amounts | | |
| 15. Statement value at end of current period (Line 13 minus Line 14) | 2,666,240,388 | 2,763,245,861 |

# SCHEDULE BA – VERIFICATION

**Other Long-Term Invested Assets**

| | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 15,006,846,955 | 14,091,844,912 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 1,781,940,658 | 7,557,141,188 |
| 2.2 Additional investment made after acquisition | 575,665,378 | 2,064,363,196 |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | 628,592 | 1,178,275 |
| 5. Unrealized valuation increase/(decrease) | (20,471,723) | 3,457,792 |
| 6. Total gain (loss) on disposals | (10,286,814) | (2,622,782) |
| 7. Deduct amounts received on disposals | 1,395,052,551 | 8,667,271,252 |
| 8. Deduct amortization of premium, depreciation and proportional amortization | 2,848 | 9,107,860 |
| 9. Total foreign exchange change in book/adjusted carrying value | 37,729,630 | (32,136,513) |
| 10. Deduct current year's other-than-temporary impairment recognized | 2,827,241 | |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 15,974,170,035 | 15,006,846,955 |
| 12. Deduct total nonadmitted amounts | 2,251,309 | 2,272,862 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 15,971,918,726 | 15,004,574,093 |

# SCHEDULE D – VERIFICATION

**Bonds and Stocks**

| | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 24,222,251,479 | 27,889,973,694 |
| 2. Cost of bonds and stocks acquired | 6,301,878,777 | 11,299,795,229 |
| 3. Accrual of discount | 13,238,262 | 39,314,662 |
| 4. Unrealized valuation increase/(decrease) | 2,397,224 | 63,741,762 |
| 5. Total gain (loss) on disposals | 41,214,476 | (22,767,992) |
| 6. Deduct consideration for bonds and stocks disposed of | 6,371,945,425 | 14,946,222,434 |
| 7. Deduct amortization of premium | 10,280,880 | 5,303,182 |
| 8. Total foreign exchange change in book/adjusted carrying value | 178,211,743 | (50,899,261) |
| 9. Deduct current year's other-than-temporary impairment recognized | 40,499,962 | 46,451,014 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | (58) | 1,070,014 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 24,336,465,635 | 24,222,251,479 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 24,336,465,635 | 24,222,251,479 |

# SCHEDULE D - PART 1B

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

| NAIC Designation | 1<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| ISSUER CREDIT OBLIGATIONS (ICO) | | | | | | | | |
| 1. NAIC 1 (a) | 3,961,363,770 | 12,277,385,757 | 11,941,260,122 | 116,234,757 | 3,961,363,770 | 4,413,724,162 | | 3,995,090,581 |
| 2. NAIC 2 (a) | 5,429,791,068 | 833,954,709 | 814,189,163 | 160,046,507 | 5,429,791,068 | 5,609,603,121 | | 6,037,633,380 |
| 3. NAIC 3 (a) | 1,152,499,816 | 135,954,462 | 170,326,088 | (66,495,291) | 1,152,499,816 | 1,051,632,899 | | 930,693,062 |
| 4. NAIC 4 (a) | 642,551,745 | 19,429,556 | 5,854,723 | 8,993,442 | 642,551,745 | 665,120,020 | | 351,975,495 |
| 5. NAIC 5 (a) | 172,035,432 | 35,750,828 | | 66,899,699 | 172,035,432 | 274,685,959 | | |
| 6. NAIC 6 (a) | | | | | | | | |
| 7. Total ICO | 11,358,241,831 | 13,302,475,312 | 12,931,630,096 | 285,679,114 | 11,358,241,831 | 12,014,766,161 | | 11,315,392,518 |
| ASSET-BACKED SECURITIES (ABS) | | | | | | | | |
| 8. NAIC 1 | 6,991,533,615 | 1,210,181,538 | 1,220,811,615 | (165,217,860) | 6,991,533,615 | 6,815,685,678 | | 6,735,298,338 |
| 9. NAIC 2 | 5,682,147,782 | 509,261,583 | 487,320,300 | (10,791,691) | 5,682,147,782 | 5,693,297,374 | | 5,587,704,518 |
| 10. NAIC 3 | 1,242,373,191 | 87,596,860 | 178,834,424 | 11,386,425 | 1,242,373,191 | 1,162,522,052 | | 1,271,334,800 |
| 11. NAIC 4 | 332,938,750 | 685,865 | 952,095 | 7,159,397 | 332,938,750 | 339,831,917 | | 321,079,255 |
| 12. NAIC 5 | 10,483,693 | | | 81,972 | 10,483,693 | 10,565,665 | | 10,863,911 |
| 13. NAIC 6 | 3,408,332 | | 36,458 | (859,753) | 3,408,332 | 2,512,121 | | 3,412,473 |
| 14. Total ABS | 14,262,885,364 | 1,807,725,846 | 1,887,954,893 | (158,241,510) | 14,262,885,364 | 14,024,414,808 | | 13,929,693,295 |
| PREFERRED STOCK | | | | | | | | |
| 15. NAIC 1 | | | | | | | | |
| 16. NAIC 2 | 112,441,277 | 36,110,630 | 68,461,978 | (2,785,022) | 112,441,277 | 77,304,907 | | 113,067,340 |
| 17. NAIC 3 | 69,962,770 | 23,633,920 | 26,355,351 | 93,157 | 69,962,770 | 67,334,496 | | 46,162,819 |
| 18. NAIC 4 | | | | | | | | |
| 19. NAIC 5 | 28,730,400 | | | (1,010,400) | 28,730,400 | 27,720,000 | | 26,761,200 |
| 20. NAIC 6 | | | | | | | | |
| 21. Total Preferred Stock | 211,134,447 | 59,744,550 | 94,817,329 | (3,702,265) | 211,134,447 | 172,359,403 | | 185,991,359 |
| 22. Total ICO, ABS & Preferred Stock | 25,832,261,642 | 15,169,945,708 | 14,914,402,317 | 123,735,339 | 25,832,261,642 | 26,211,540,372 | | 25,431,077,172 |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 2,032,734,424 ; NAIC 2 $ ; NAIC 3 $ ; NAIC 4 $ ; NAIC 5 $ ; NAIC 6 $

# SCHEDULE DA - PART 1

**Short-Term Investments**

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year To Date | 5<br>Paid for Accrued Interest Year To Date |
|---|---|---|---|---|---|
| 7709999999 Totals | 3,730,432,002 | XXX | 3,726,925,748 | 11,890,817 | |

# SCHEDULE DA - VERIFICATION

**Short-Term Investments**

| | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 2,170,413,735 | 1,145,591,032 |
| 2. Cost of short-term investments acquired | 4,318,477,050 | 6,712,271,974 |
| 3. Accrual of discount | 3,506,269 | 1,159,885 |
| 4. Unrealized valuation increase/(decrease) | | |
| 5. Total gain (loss) on disposals | 3,985,300 | 2,842,302 |
| 6. Deduct consideration received on disposals | 2,766,262,852 | 5,689,363,953 |
| 7. Deduct amortization of premium | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 312,500 | (2,087,505) |
| 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) | 3,730,432,002 | 2,170,413,735 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 3,730,432,002 | 2,170,413,735 |

# SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

| | | |
|---|---|---|
| 1. | Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year) | 863,850,953 |
| 2. | Cost Paid/(Consideration Received) on additions | 463,836,214 |
| 3. | Unrealized Valuation increase/(decrease) | 12,531,533 |
| 4. | SSAP No. 108 adjustments | |
| 5. | Total gain (loss) on termination recognized | 114,093,976 |
| 6. | Considerations received/(paid) on terminations | 433,707,976 |
| 7. | Amortization | (33,858,230) |
| 8. | Adjustment to the Book/Adjusted Carrying Value of hedged item | |
| 9. | Total foreign exchange change in Book/Adjusted Carrying Value | (294,865,276) |
| 10. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) | 691,881,194 |
| 11. | Deduct nonadmitted assets | 21,989,894 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 669,891,300 |

# SCHEDULE DB - PART B - VERIFICATION

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 variation margin on open contracts – Highly Effective Hedges | | | | |
| 3.11 | Section 1, Column 15, current year to date minus | | | | |
| 3.12 | Section 1, Column 15, prior year | | | | |
| | Change in variation margin on open contracts – All Other | | | | |
| 3.13 | Section 1, Column 18, current year to date minus | 11,913,888 | | | |
| 3.14 | Section 1, Column 18, prior year | (6,589,897) | 18,503,785 | 18,503,785 | |
| 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 | 11,913,888 | | | |
| 3.24 | Section 1, Column 19, prior year plus | (6,589,897) | | | |
| 3.25 | SSAP No. 108 adjustments | | 18,503,785 | 18,503,785 | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | | |
| 4.1 | Cumulative variation margin on terminated contracts during the year | | (1,778,862) | | |
| 4.2 | Less: | | | | |
| 4.21 | Amount used to adjust basis of hedged item | | | | |
| 4.22 | Amount recognized | (1,778,862) | | | |
| 4.23 | SSAP No. 108 adjustments | | (1,778,862) | | |
| 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 | 691,892,861 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance | | |
| 3. | Total (Line 1 plus Line 2) | | 691,892,861 |
| 4. | Part D, Section 1, Column 6 | 1,005,375,988 | |
| 5. | Part D, Section 1, Column 7 | (335,473,022) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | 21,989,894 |

| | | Fair Value Check | |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 1,080,239,729 | |
| 8. | Part B, Section 1, Column 13 | | |
| 9. | Total (Line 7 plus Line 8) | | 1,080,239,729 |
| 10. | Part D, Section 1, Column 9 | 1,364,358,379 | |
| 11. | Part D, Section 1, Column 10 | (306,108,545) | |
| 12. | Total (Line 9 minus Line 10 minus Line 11) | | 21,989,896 |

| | | Potential Exposure Check | |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 104,100,193 | |
| 14. | Part B, Section 1, Column 20 | 16,397,894 | |
| 15. | Part D, Section 1, Column 12 | 120,498,087 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | |

# SCHEDULE E – PART 2 – VERIFICATION

**(Cash Equivalents)**

| | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 1,284,442,300 | 104,797,258 |
| 2. Cost of cash equivalents acquired | 19,250,185,100 | 33,792,076,069 |
| 3. Accrual of discount | 28,674,455 | 35,144,564 |
| 4. Unrealized valuation increase/(decrease) | (15) | (3) |
| 5. Total gain (loss) on disposals | 6 | |
| 6. Deduct consideration received on disposals | 19,209,548,547 | 32,647,575,588 |
| 7. Deduct amortization of premium | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other-than-temporary impairment recognized | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 1,353,753,299 | 1,284,442,300 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 1,353,753,299 | 1,284,442,300 |

# SCHEDULE A - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | Actual Cost at Time of Acquisition | | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| Description of Property | City | State | Date Acquired | Name of Vendor | | Amount of Encumbrances | | |
| NONE | | | | | | | | |
| 0399999 Totals | | | | | | | | |

# SCHEDULE A - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | Changes in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book/Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A. C.V. (11-9-10) | Total Foreign Exchange Change in B./A. C. V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain(Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |
| NONE | | | | | | | | | | | | | | | | | | | |
| 0399999 Totals | | | | | | | | | | | | | | | | | | | |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| Mortgages in Good Standing - Farm Mortgages | | | | | | | | |
| Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed | | | | | | | | |
| Mortgages in Good Standing - Residential Mortgages - All Other | | | | | | | | |
| SB2082846 | Overland Park | KS | | 05/31/2025 | 4.860 | 500,000 | | 840,000 |
| 0399999 - Mortgages in Good Standing - Residential Mortgages - All Other | | | | | | 500,000 | | 840,000 |
| Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed | | | | | | | | |
| Mortgages in Good Standing - Commercial Mortgages - All Other | | | | | | | | |
| SB2056535 | Washington | DC | | 07/28/2023 | 11.400 | | 616,777 | 16,300,000 |
| SB2073217 | Montgomery | IL | | 04/29/2025 | 9.620 | | 1,944,658 | 296,110,000 |
| SB2078984 | Bellshill | GBR | | 05/22/2025 | 8.470 | | 3,504,388 | 167,740,000 |
| SB2081129 | Miami | FL | | 05/05/2025 | 8.410 | 104,422,785 | | 465,262,670 |
| 0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other | | | | | | 104,422,785 | 6,065,823 | 945,412,670 |
| Mortgages in Good Standing - Mezzanine Loans | | | | | | | | |
| SB2064968 | New York | NY | | 04/28/2025 | 12.310 | | 143,168,592 | 3,247,000,000 |
| SB2070635 | Miami | FL | | 07/19/2024 | 12.000 | | 6,062,292 | 850,000,000 |
| SB2071716 | St Helier | JEY | | 08/16/2024 | 10.450 | | 1,687,652 | 64,539,306 |
| SB2071724 | St Helier | JEY | | 08/16/2024 | 10.450 | | 1,323,143 | 44,717,972 |
| SB2071732 | St Helier | JEY | | 05/08/2025 | 9.970 | | 1,450,312 | 22,338,359 |
| SB2072243 | St Helier | JEY | | 08/23/2024 | 9.200 | | 229,687 | 23,300,000 |
| SB2073506 | Bad Urach | DEU | | 06/27/2025 | 7.770 | | 969,099 | 43,300,000 |
| SB2074314 | Erfurt | DEU | | 11/12/2024 | 8.600 | | 625,023 | 37,300,000 |
| SB2075725 | Luxembourg | LUX | | 06/27/2025 | 8.800 | 351,540 | | 59,866,350 |
| SB2077788 | Paris | FRA | | 04/17/2025 | 6.520 | 13,155,709 | | 60,805,430 |
| SB2081244 | Miami | FL | | 05/05/2025 | 10.210 | 35,694,294 | | 465,262,670 |
| 0699999 - Mortgages in Good Standing - Mezzanine Loans | | | | | | 49,201,544 | 155,515,799 | 4,918,430,087 |
| 0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999) | | | | | | 154,124,328 | 161,581,623 | 5,864,682,757 |
| 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 | | | | | | 154,124,328 | 161,581,623 | 5,864,682,757 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Mortgages closed by repayment | | | | | | | | | | | | | | | | | |
| SB1921184 | Miami | FL | | 04/16/2021 | 05/05/2025 | 28,086,974 | | | | | | | 28,086,974 | 28,086,974 | | | |
| 0199999 - Mortgages closed by repayment | | | | | | 28,086,974 | | | | | | | 28,086,974 | 28,086,974 | | | |
| Mortgages with partial repayments | | | | | | | | | | | | | | | | | |
| BGH359T38 | Kansas City | MO | | 09/30/2021 | | 88,349 | | | | | | | 88,349 | 88,349 | | | |
| SB1949961 | LEAWOOD | KS | | 09/08/2016 | | 4,489 | | | | | | | 4,489 | 4,489 | | | |
| SB1500150 | LOS ANGELES | CA | | 11/01/2020 | | 16,000,000 | | | | | | | 16,000,000 | 16,000,000 | | | |
| BGH33MYC5 | Eugene | OR | | 09/30/2021 | | 71,881 | | | | | | | 71,881 | 71,881 | | | |
| SB2065882 | Topeka | KS | | 02/28/2024 | | 1,575 | | | | | | | 1,575 | 1,575 | | | |
| SB1949920 | Meriden | KS | | 12/01/2014 | | 5,737 | | | | | | | 5,737 | 5,737 | | | |
| SB2064968 | New York | NY | | 03/11/2024 | | 140,916,043 | | | | 4,238,322 | 4,238,322 | | 150,000,000 | 150,000,000 | | | |
| SB2077614 | Olathe | KS | | 10/25/2024 | | 2,640 | | | | | | | 2,640 | 2,640 | | | |
| SB1950027 | Lawrence | KS | | 08/12/2020 | | 3,959 | | | | | | | 3,959 | 3,959 | | | |
| BGH365F09 | Murrieta | CA | | 09/30/2021 | | 16,707 | | | | | | | 16,707 | 16,707 | | | |
| BGH347NZ8 | Clinton | MA | | 09/30/2021 | | 183,863 | | | | | | | 183,863 | 183,863 | | | |
| SB1949995 | Morris Township | NJ | | 10/15/2019 | | 2,669 | | | | | | | 2,669 | 2,669 | | | |
| SB1500140 | LOS ANGELES | CA | | 06/30/2015 | | 13,203 | | | | | | | 13,203 | 13,203 | | | |
| SB1949953 | Topeka | KS | | 06/15/2016 | | 1,920 | | | | | | | 1,920 | 1,920 | | | |
| SB1949912 | GRANDVIEW | MO | | 12/01/2014 | | 1,948 | | | | | | | 1,948 | 1,948 | | | |
| SB1949896 | LAWRENCE | KS | | 12/01/2014 | | 4,107 | | | | | | | 4,107 | 4,107 | | | |
| SB1950001 | Osprey | FL | | 07/09/2020 | | 3,618 | | | | | | | 3,618 | 3,618 | | | |
| SB1949904 | LAWRENCE | KS | | 12/01/2014 | | 13,312 | | | | | | | 13,312 | 13,312 | | | |
| BGH33LTY5 | Strongsville | OH | | 09/30/2021 | | 195,395 | | | | | | | 195,395 | 195,395 | | | |
| SB1949946 | Creede | CO | | 10/06/2015 | | 1,626 | | | | | | | 1,626 | 1,626 | | | |
| SB2074579 | Luxembourg | LUX | | 11/14/2024 | | 23,440,340 | | | | | | (490,420) | 22,949,920 | 24,987,550 | 2,037,630 | | 2,037,630 |
| SB2078984 | Bellshill | GBR | | 02/28/2025 | | | | | | 14 | 14 | (9,276) | 377,745 | 405,460 | 27,715 | | 27,715 |
| 0299999 - Mortgages with partial repayments | | | | | | 180,973,381 | | | | 4,238,336 | 4,238,336 | (499,696) | 189,944,663 | 192,010,008 | 2,065,345 | | 2,065,345 |
| Mortgages disposed | | | | | | | | | | | | | | | | | |
| Mortgages transferred | | | | | | | | | | | | | | | | | |
| 0599999 Totals | | | | | | 209,060,355 | | | | 4,238,336 | 4,238,336 | (499,696) | 218,031,637 | 220,096,982 | 2,065,345 | | 2,065,345 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | NAIC Designation, NAIC Designation Modifier and SVO | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Preferred Stocks - Unaffiliated | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Preferred Stocks - Affiliated | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated | | | | | | | | | | | | |
| SB1915-18-6 | BETTER TOMORROW VENTURES FUND | SAN FRANCISCO | CA | BETTER TOMORROW VENTURES FUND | | 11/20/2020 | | | 26,750 | | | 0.036 |
| SB1926-02-7 | KRE HYOD JV LLC | WILMINGTON | DE | KRE HYOD JV LLC | | 09/17/2021 | | | 873,174 | | | 0.343 |
| 1999999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Unaffiliated | | | | | | | | | 899,924 | | | XXX |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated | | | | | | | | | | | | |
| SB1929-64-1 | BENTLEY PARK LLC | WILMINGTON | DE | BENTLEY PARK LLC | | 11/23/2021 | | | 1,890,795 | | | 1.000 |
| SB1932-40-5 | CHISHOLM TRAIL LLC | TOPEKA | KS | CHISHOLM TRAIL LLC | | 12/31/2021 | | | 35,731,783 | | | 1.000 |
| SB1930-95-3 | HAWK TRAIL LLC | WILMINGTON | DE | HAWK TRAIL LLC | | 12/22/2021 | | | 6,043 | | | 1.000 |
| SB1922-79-4 | PERRY PARK, LLC | TOPEKA | KS | PERRY PARK, LLC | | 05/27/2021 | | | 264,682,640 | | | 1.000 |
| SB1916-97-8 | SB ISH LLC | TOPEKA | KS | SB ISH LLC | | 10/31/2024 | | | 4,570,345 | | | 1.000 |
| 2099999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Affiliated | | | | | | | | | 306,881,606 | | | XXX |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate - Affiliated | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Unaffiliated | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Affiliated | | | | | | | | | | | | |
| Surplus Notes - Unaffiliated | | | | | | | | | | | | |
| Surplus Notes - Affiliated | | | | | | | | | | | | |
| Capital Notes - Unaffiliated | | | | | | | | | | | | |
| Capital Notes - Affiliated | | | | | | | | | | | | |
| Collateral Loans - Unaffiliated | | | | | | | | | | | | |
| SB2078-14-1 | 2024 EILEEN M. CANFIELD IRREVO 6.000 | | | Interest Capitalization | | 12/30/2024 | | | 266,870 | | | |
| SB2078-15-8 | DAVID J. CALLANAN 2024 IRREVOC 6.000 | | | Interest Capitalization | | 12/30/2024 | | | 266,870 | | | |
| SB1942-30-5 | GRST CAPITAL HOLDINGS LLC COLLATERAL LOA | | | Interest Capitalization | | 09/13/2022 | | | 2,002,895 | | | |
| SB2078-12-5 | JENNIFER A. FOSTER TRUST 6.000% 12/2 | | | Interest Capitalization | | 12/30/2024 | | | 266,870 | | | |
| SB2078-11-7 | MATTHEW J. NEUMAN REVOCABLE TR 6.000 | | | Interest Capitalization | | 12/30/2024 | | | 42,137 | | | |
| 3199999 - Collateral Loans - Unaffiliated | | | | | | | | | 2,845,642 | | | XXX |
| Collateral Loans - Affiliated | | | | | | | | | | | | |
| SB1938-53-5 | ACZ INVESTMENTS LP REVOLVER 8.000% 06/ | | | DIRECT | | 09/14/2022 | | | 7,100,000 | | | |
| SB2059-68-7 | ACZ STUDENTS LLC ACZ STUDENTS LLC 13.00 | | | DIRECT | | 09/15/2023 | | | 18,174,181 | | | |
| SB2081-71-5 | AUBURNDALE LLC TRANCHE 2 7.200% 05/07/ | | | DIRECT | | 05/07/2025 | | 6,000,000 | | | | |
| SB2079-92-5 | AUGUSTA PORTFOLIO TRUST LLC TRANCHE 4 | | | DIRECT | | 03/25/2025 | | | 11,000,000 | | | |
| SB2080-88-1 | AUGUSTA PORTFOLIO TRUST LLC TRANCHE 5 | | | DIRECT | | 04/17/2025 | | | 8,000,000 | | | |
| SB2082-79-6 | AUGUSTA PORTFOLIO TRUST LLC TRANCHE 6 | | | DIRECT | | 06/05/2025 | | 8,000,000 | | | | |
| SB2060-62-8 | BEDFORD PORTFOLIO TRUST LLC 10.210% 1 | | | Interest Capitalization | | 11/17/2023 | | | 5,526,009 | | | |
| SB2055-22-2 | CAIN INTERNATIONAL LP 1ST LIEN CONVERTIB | | | Interest Capitalization | | 06/15/2023 | | | 5,838,102 | | | |
| SB2063-05-1 | CARLTON PORTFOLIO TRUST LLC 12.120% 0 | | | Interest Capitalization | | 01/13/2024 | | | 3,422,977 | | | |
| SB2081-04-6 | COTTONWOOD PIONEER CAPITAL LL TRANCHE 4 | | | DIRECT | | 04/23/2025 | | | 17,500,000 | | | |
| SB2081-88-9 | DELANO PORTFOLIO TRUST LLC 7.770% 04 | | | DIRECT | | 05/12/2025 | | 2,000,000 | | | | |
| SB2081-00-4 | ELDRIDGE EPIC HOLDINGS LLC TRANCHE 2 7 | | | DIRECT | | 04/23/2025 | | 2,000,000 | | | | |
| SB1952-02-3 | ELDRIDGE MEDIA HOLDINGS LLC COLLATER LN- | | | Interest Capitalization | | 11/30/2023 | | | 5,413,853 | | | |
| SB2080-58-4 | ELDRIDGE SHARP HOLDINGS II LLC TRANCHE 1 | | | DIRECT | | 04/09/2025 | | 60,000,000 | | | | |
| SB2083-64-6 | ELDRIDGE SHARP HOLDINGS II LLC TRANCHE 2 | | | DIRECT | | 06/27/2025 | | 37,000,000 | | | | |
| SB2080-59-2 | ELDRIDGE SHARP HOLDINGS, LLC TRANCHE 1 | | | DIRECT | | 04/09/2025 | | 200,000,000 | | | | |
| SB2081-16-0 | FAIRFIELD PORTFOLIO TRUST TRANCHE 2 7 | | | DIRECT | | 04/25/2025 | | | 14,000,000 | | | |
| SB2080-63-4 | FLINT ROCK PORTFOLIO TRUST LL TRANCHE 2 | | | DIRECT | | 04/11/2025 | | | 14,000,000 | | | |
| SB2082-10-1 | GARFIELD PARK LLC TRANCHE 9 6.900% 05/ | | | DIRECT | | 05/21/2025 | | 3,000,000 | | | | |
| SB2082-13-5 | GREENVIEW PORTFOLIO TRUST LLC TRANCHE 3 | | | DIRECT | | 05/21/2025 | | 17,000,000 | | | | |
| SB2083-50-5 | HAMILTON PORTFOLIO TRUST TRANCHE 2 6.8 | | | DIRECT | | 06/25/2025 | | 10,000,000 | | | | |
| SB2081-11-1 | HAROLD PORTFOLIO TRUST TRANCHE 2 7.770 | | | DIRECT | | 04/24/2025 | | | 30,000,000 | | | |
| SB2080-62-6 | HILLSIDE PORTFOLIO TRUST LLC TRANCHE 5 | | | DIRECT | | 04/11/2025 | | 19,000,000 | | | | |
| SB2081-13-7 | HILLSIDE PORTFOLIO TRUST LLC TRANCHE 6 | | | DIRECT | | 04/24/2025 | | 4,000,000 | | | | |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | NAIC Designation, NAIC Designation Modifier and SVO | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| SB2082-24-2 | IVORY FORT LLC TRANCHE 4 6.900% 05/16/ | | | DIRECT | | 05/23/2025 | | 26,000,000 | 4,000,000 | | | |
| SB2082-14-3 | JEFFERSON SQUARE 1892 LLC TRANCHE 10 6 | | | DIRECT | | 05/21/2025 | | | 8,000,000 | | | |
| SB2081-56-6 | LIVINGSTON PORTFOLIO TRUST LL TRANCHE 2 | | | DIRECT | | 05/05/2025 | | 83,866,049 | | | | |
| SB2080-72-5 | MARANON SENIOR CREDIT IV, LLC 8.060% | | | DIRECT | | 04/14/2025 | | 3,000,000 | | | | |
| SB2082-77-0 | MARANON SENIOR CREDIT IV, LLC TRANCHE 5 | | | DIRECT | | 06/05/2025 | | 7,000,000 | | | | |
| SB2081-01-2 | MERIDEN PORTFOLIO TRUST, LLC TRANCHE 1 | | | DIRECT | | 04/23/2025 | | 30,000,000 | | | | |
| SB2082-12-7 | MERIDEN PORTFOLIO TRUST, LLC TRANCHE 2 | | | DIRECT | | 05/21/2025 | | 5,000,000 | | | | |
| SB2081-02-0 | MONTGOMERY PORTFOLIO TRUST TRANCHE 1 7 | | | DIRECT | | 04/23/2025 | | 20,000,000 | | | | |
| SB2080-64-2 | MULBERRY PORTFOLIO TRUST TRANCHE 2 7.0 | | | DIRECT | | 04/11/2025 | | 15,000,000 | | | | |
| SB2081-14-5 | NEWTON PORTFOLIO TRUST, LLC TRANCHE 1 | | | DIRECT | | 04/24/2025 | | 19,000,000 | | | | |
| SB2080-75-8 | NOTE FUNDING 1892-2 LLC TRANCHE 6 7.08 | | | DIRECT | | 04/15/2025 | | 9,000,000 | | | | |
| SB2080-17-0 | PD HOLDINGS LLC TRANCHE 6 7.080% 03/18 | | | DIRECT | | 04/01/2025 | | | 4,000,000 | | | |
| SB2081-96-2 | PD HOLDINGS LLC TRANCHE 7 7.770% 04/16 | | | DIRECT | | 05/15/2025 | | 5,000,000 | | | | |
| SB2081-59-0 | RUBY PORTFOLIO TRUST LLC TRANCHE 1 7.7 | | | DIRECT | | 05/05/2025 | | 6,000,000 | | | | |
| SB2082-25-9 | RUBY SLIPPER PAIR, LLC TRANCHE 1 6.900 | | | DIRECT | | 05/23/2025 | | 32,000,000 | | | | |
| SB2081-72-3 | SBC LAD HOLDINGS LLC TRANCHE 2 8.770% | | | DIRECT | | 05/07/2025 | | 200,000,000 | | | | |
| SB2082-68-9 | SCRANTON PORTFOLIO TRUST, LLC TRANCHE 1 | | | DIRECT | | 06/04/2025 | | 15,000,000 | | | | |
| SB2081-55-8 | SMITH PORTFOLIO TRUST, LLC TRANCHE 2 7 | | | DIRECT | | 05/05/2025 | | 14,636,092 | | | | |
| SB2081-57-4 | WALSH PORTFOLIO TRUST LLC TRANCHE 1 7 | | | DIRECT | | 05/05/2025 | | 6,000,000 | | | | |
| SB2082-91-1 | WINCHESTER PORTFOLIO TRUST, LL TRANCHE 1 | | | DIRECT | | 06/10/2025 | | 57,130,000 | | | | |
| SB2083-67-9 | ZINNIA ASSET HOLDINGS III, LLC TRANCHE 1 | | | DIRECT | | 06/27/2025 | | 200,000,000 | | | | |
| SB2081-26-9 | RA 1537 HOLDING LIMITED 10.298% 12/20 | | | DIRECT | | 05/08/2025 | | 9,413,276 | | | | |
| 3299999 - Collateral Loans - Affiliated | | | | | | | | 1,131,045,417 | 155,975,122 | | | XXX |
| Non-collateral Loans - Unaffiliated | | | | | | | | | | | | |
| Non-collateral Loans - Affiliated | | | | | | | | | | | | |
| Yield Guaranteed State Tax Credit Investments - Unaffiliated | | | | | | | | | | | | |
| Yield Guaranteed State Tax Credit Investments - Affiliated | | | | | | | | | | | | |
| Qualifying Federal Tax Credit Investments - Unaffiliated | | | | | | | | | | | | |
| Qualifying Federal Tax Credit Investments - Affiliated | | | | | | | | | | | | |
| Qualifying State Tax Credit Investments - Unaffiliated | | | | | | | | | | | | |
| Qualifying State Tax Credit Investments - Affiliated | | | | | | | | | | | | |
| All Other Tax Credit Investments - Unaffiliated | | | | | | | | | | | | |
| All Other Tax Credit Investments - Affiliated | | | | | | | | | | | | |
| Working Capital Finance Investment - Unaffiliated | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Unaffiliated | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Affiliated | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated | | | | | | | | | | | | |
| SB1938-76-6 | CARLYLE DIRECT LENDING DRAWDOW | | | DIRECT | .6. Z* | 12/31/2023 | | | 1,102,226 | | | |
| SB2082-52-3 | TCW RESCUE FINANCING FUND II N EQUITY | | | DIRECT | .6. Z* | 06/06/2025 | | 10,895,240 | | | | |
| 4699999 - Residual Tranches: Preferred Stock - Unaffiliated | | | | | | | | 10,895,240 | 1,102,226 | | | XXX |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated | | | | | | | | | | | | |
| Any Other Class of Assets - Unaffiliated | | | | | | | | | | | | |
| Any Other Class of Assets - Affiliated | | | | | | | | | | | | |
| 6899999 – Subtotals - Unaffiliated | | | | | | | | 10,895,240 | 4,847,792 | | | XXX |
| 6999999 – Subtotals - Affiliated | | | | | | | | 1,131,045,417 | 462,856,728 | | | XXX |
| 7099999 Totals | | | | | | | | 1,141,940,657 | 467,704,520 | | | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encumbrances Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated | | | | | | | | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Preferred Stocks - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Preferred Stocks - Affiliated | | | | | | | | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| SB1907-65-4 | 503 CAPITAL PARTNERS TAX EXEMP | LEAWOOD | KS | Income Recognition | 09/29/2019 | 04/30/2025 | (57,515) | | | | | | | (57,515) | (57,515) | | | | |
| SB1927-21-5 | 503 CAPITAL PARTNERS TAX EXEMP | LEAWOOD | KS | Capital Distribution | 10/15/2021 | 05/30/2025 | 122,642 | | | | | | | 122,642 | 122,642 | | | | |
| SB1927-21-5 | 503 CAPITAL PARTNERS TAX EXEMP | LEAWOOD | KS | Income Recognition | 10/15/2021 | 04/30/2025 | (3,899) | | | | | | | (3,899) | (3,899) | | | | |
| SB1907-52-2 | AUSTIN VENTURES IX LP | AUSTIN | TX | Sale | 09/29/2019 | 06/25/2025 | 13,875 | 69,356 | | | | 69,356 | | 82,416 | 11,484 | | (70,932) | (70,932) | |
| SB1948-26-0 | CARLYLE REVOLVING LOAN FUND II | | | Sale | 02/14/2025 | 04/30/2025 | | | | | | | | | (594,398) | | (594,398) | (594,398) | 594,398 |
| 1999999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Unaffiliated | | | | | | | 75,103 | 69,356 | | | | 69,356 | | 143,644 | (521,686) | | (665,330) | (665,330) | 594,398 |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated | | | | | | | | | | | | | | | | | | | |
| SB1929-64-1 | BENTLEY PARK LLC | WILMINGTON | DE | Capital Distribution | 11/23/2021 | 06/30/2025 | 3,837,489 | | | | | | | 3,837,489 | 3,837,489 | | | | |
| SB1930-95-3 | HAWK TRAIL LLC | WILMINGTON | DE | Capital Distribution | 12/22/2021 | 06/13/2025 | 3,280,269 | | | | | | | 3,280,269 | 3,280,269 | | | | |
| SB1930-95-3 | HAWK TRAIL LLC | WILMINGTON | DE | Income Recognition | 12/22/2021 | 06/30/2025 | (3,280,269) | | | | | | | (3,280,269) | (3,280,269) | | | | |
| SB1916-97-8 | SB ISH LLC | TOPEKA | KS | Income Recognition | 10/31/2024 | 04/30/2025 | (4,245,681) | | | | | | | (4,245,681) | (4,245,681) | | | | |
| 2099999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Affiliated | | | | | | | (408,192) | | | | | | | (408,192) | (408,192) | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate - Affiliated | | | | | | | | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated | | | | | | | | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Affiliated | | | | | | | | | | | | | | | | | | | |
| Surplus Notes - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Surplus Notes - Affiliated | | | | | | | | | | | | | | | | | | | |
| Capital Notes - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Capital Notes - Affiliated | | | | | | | | | | | | | | | | | | | |
| Collateral Loans - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Collateral Loans - Affiliated | | | | | | | | | | | | | | | | | | | |
| SB1931-21-7 | ARMSTRONG PORTFOLIO TRUST LLC 6.750% | | | DIRECT | 12/21/2021 | 04/09/2025 | 22,000,000 | | | | | | | 22,000,000 | 22,000,000 | | | | 651,750 |
| SB2067-40-9 | AUGUSTA PORTFOLIO TRUST LLC TRANCHE 1 | | | DIRECT | 05/08/2024 | 05/30/2025 | 8,000,000 | | | | | | | 8,000,000 | 8,000,000 | | | | 350,778 |
| SB1926-05-0 | BEDFORD PORTFOLIO TRUST LLC 6.750% 0 | | | DIRECT | 09/02/2021 | 04/23/2025 | 44,000,000 | | | | | | | 44,000,000 | 44,000,000 | | | | 2,161,500 |
| SB1931-79-5 | CANON PORTFOLIO TRUST LLC 6.750% 02/ | | | DIRECT | 12/13/2021 | 04/09/2025 | 2,000,000 | | | | | | | 2,000,000 | 2,000,000 | | | | 59,250 |
| SB2055-05-7 | CYRUS PORTFOLIO TRUST LLC 8.180% 05/ | | | DIRECT | 06/09/2023 | 05/21/2025 | 10,000,000 | | | | | | | 10,000,000 | 10,000,000 | | | | 354,467 |
| SB2055-68-5 | CYRUS PORTFOLIO TRUST LLC CL TRANCHE 2 | | | DIRECT | 06/26/2023 | 06/30/2025 | 55,000,000 | | | | | | | 55,000,000 | 55,000,000 | | | | 2,002,238 |
| SB2061-13-9 | CYRUS PORTFOLIO TRUST LLC CL TRANCHE 3 | | | DIRECT | 12/08/2023 | 06/30/2025 | 5,000,000 | | | | | | | 5,000,000 | 5,000,000 | | | | 224,250 |
| SB2064-56-2 | CYRUS PORTFOLIO TRUST LLC CL TRANCHE 4 | | | DIRECT | 03/01/2024 | 06/30/2025 | 8,000,000 | | | | | | | 8,000,000 | 8,000,000 | | | | 314,600 |
| SB1930-63-1 | EDGEWOOD PORTFOLIO TRUST LLC 6.750% | | | DIRECT | 12/14/2021 | 04/24/2025 | 23,000,000 | | | | | | | 23,000,000 | 23,000,000 | | | | 746,063 |
| SB1929-37-7 | GEC FINANCE LLC 6.750% 11/19/26 | | | DIRECT | 11/19/2021 | 04/25/2025 | 9,000,000 | | | | | | | 9,000,000 | 9,000,000 | | | | 445,500 |
| SB2061-30-3 | GRIGG PORTFOLIO TRUST LLC TRANCHE 3 8 | | | DIRECT | 12/13/2023 | 04/11/2025 | 1,000,000 | | | | | | | 1,000,000 | 1,000,000 | | | | 47,840 |
| SB2062-13-7 | GRIGG PORTFOLIO TRUST LLC TRANCHE 4 7 | | | DIRECT | 12/28/2023 | 04/11/2025 | 1,000,000 | | | | | | | 1,000,000 | 1,000,000 | | | | 42,062 |
| SB2063-57-2 | GRIGG PORTFOLIO TRUST LLC TRANCHE 5 7 | | | DIRECT | 01/30/2024 | 04/11/2025 | 13,000,000 | | | | | | | 13,000,000 | 13,000,000 | | | | 537,796 |
| SB2064-25-7 | GRIGG PORTFOLIO TRUST LLC TRANCHE 6 7 | | | DIRECT | 02/23/2024 | 04/11/2025 | 3,000,000 | | | | | | | 3,000,000 | 3,000,000 | | | | 125,840 |
| SB2066-01-3 | GRIGG PORTFOLIO TRUST LLC TRANCHE 7 7 | | | DIRECT | 04/02/2024 | 04/29/2025 | 22,000,000 | | | | | | | 22,000,000 | 22,000,000 | | | | 989,064 |
| SB2071-07-0 | MAPLE HILL LLC TRANCHE 14 6.900% 07/29 | | | DIRECT | 07/29/2024 | 04/22/2025 | 10,000,000 | | | | | | | 10,000,000 | 10,000,000 | | | | 473,417 |
| SB1941-45-5 | MAYFAIR PORTFOLIO TRUST LLC TRANCHE 2 CL | | | DIRECT | 07/31/2022 | 04/24/2025 | 30,000,000 | | | | | | | 30,000,000 | 30,000,000 | | | | 1,117,292 |
| SB2074-69-4 | MONTEREY PORTFOLIO TRUST LLC TRANCHE 9 C | | | DIRECT | 11/15/2024 | 04/23/2025 | 6,000,000 | | | | | | | 6,000,000 | 6,000,000 | | | | 179,067 |
| SB2075-84-0 | MOORE PORTFOLIO TRUST TRANCHE 1 6.800% | | | DIRECT | 12/10/2024 | 04/21/2025 | 30,000,000 | | | | | | | 30,000,000 | 30,000,000 | | | | 742,333 |
| SB2070-04-9 | NOTE FUNDING 1892-2 LLC TRANCHE 1 7.16 | | | DIRECT | 07/03/2024 | 06/27/2025 | 16,000,000 | | | | | | | 16,000,000 | 16,000,000 | | | | 751,004 |
| SB2070-80-9 | NOTE FUNDING 1892-2 LLC TRANCHE 2 6.90 | | | DIRECT | 07/24/2024 | 06/27/2025 | 10,000,000 | | | | | | | 10,000,000 | 10,000,000 | | | | 452,333 |
| SB2071-91-4 | NOTE FUNDING 1892-2 LLC TRANCHE 3 6.81 | | | DIRECT | 08/23/2024 | 06/27/2025 | 10,000,000 | | | | | | | 10,000,000 | 10,000,000 | | | | 446,433 |
| SB2055-87-5 | POTWIN PLACE LLC 8.230% 06/30/28 | | | DIRECT | 06/30/2023 | 04/23/2025 | 22,000,000 | | | | | | | 22,000,000 | 22,000,000 | | | | 568,327 |
| SB1942-75-0 | PUTNAM ASSET HOLDINGS LLC 7.700% 04/ | | | DIRECT | 05/02/2024 | 04/25/2025 | 35,000,000 | | | | | | | 35,000,000 | 35,000,000 | | | | 1,976,333 |
| SB2067-25-0 | PUTNAM ASSET HOLDINGS LLC TRANCHE 2 CL | | | DIRECT | 09/13/2022 | 04/25/2025 | 28,000,000 | | | | | | | 28,000,000 | 28,000,000 | | | | 1,694,000 |
| SB1937-31-3 | SBC LAD HOLDINGS LLC 6.750% 05/10/27 | | | DIRECT | 05/10/2022 | 05/07/2025 | 185,000,000 | | | | | | | 185,000,000 | 185,000,000 | | | | 6,451,875 |
| SB1920-12-9 | VISTA PORTFOLIO TRUST LLC 6.750% 03/ | | | DIRECT | 03/25/2021 | 04/09/2025 | 27,000,000 | | | | | | | 27,000,000 | 27,000,000 | | | | 1,255,500 |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encumbrances Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| SB2076-06-1 | WALKER PORTFOLIO TRUST TRANCHE 1 6.800 | | | DIRECT | 12/12/2024 | 04/29/2025 | 3,000,000 | | | | | | | 3,000,000 | 3,000,000 | | | | 77,633 |
| SB2065-77-5 | WALSH PORTFOLIO TRUST LLC TRANCHE 1 7 | | | DIRECT | 03/28/2024 | 04/09/2025 | 216,000,000 | | | | | | | 216,000,000 | 216,000,000 | | | | 6,863,520 |
| 3299999 - Collateral Loans - Affiliated | | | | | | | 854,000,000 | | | | | | | 854,000,000 | 854,000,000 | | | | 32,102,065 |
| Non-collateral Loans - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Non-collateral Loans - Affiliated | | | | | | | | | | | | | | | | | | | |
| Yield Guaranteed State Tax Credit Investments - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Yield Guaranteed State Tax Credit Investments - Affiliated | | | | | | | | | | | | | | | | | | | |
| Qualifying Federal Tax Credit Investments - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Qualifying Federal Tax Credit Investments - Affiliated | | | | | | | | | | | | | | | | | | | |
| Qualifying State Tax Credit Investments - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Qualifying State Tax Credit Investments - Affiliated | | | | | | | | | | | | | | | | | | | |
| All Other Tax Credit Investments - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| All Other Tax Credit Investments - Affiliated | | | | | | | | | | | | | | | | | | | |
| Working Capital Finance Investment - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| SB1915-77-2 | CARLYLE CREDIT OPPORTUNITIES F Fund II P | | | DIRECT | 12/20/2023 | 06/30/2025 | 1,577,191 | | | | | | | 1,577,191 | 1,736,833 | | 159,642 | 159,642 | |
| 4499999 - Residual Tranches: Bonds - Unaffiliated | | | | | | | 1,577,191 | | | | | | | 1,577,191 | 1,736,833 | | 159,642 | 159,642 | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Affiliated | | | | | | | | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated | | | | | | | | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated | | | | | | | | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated | | | | | | | | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated | | | | | | | | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated | | | | | | | | | | | | | | | | | | | |
| Any Other Class of Assets - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Any Other Class of Assets - Affiliated | | | | | | | | | | | | | | | | | | | |
| 6899999 – Subtotals - Unaffiliated | | | | | | | 1,652,294 | 69,356 | | | | 69,356 | | 1,720,835 | 1,215,147 | | (505,688) | (505,688) | 594,398 |
| 6999999 – Subtotals - Affiliated | | | | | | | 853,591,808 | | | | | | | 853,591,808 | 853,591,808 | | | | 32,102,065 |
| 7099999 Totals | | | | | | | 855,244,102 | 69,356 | | | | 69,356 | | 855,312,643 | 854,806,955 | | (505,688) | (505,688) | 32,696,463 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC) | | | | | | | | |
| 912810-SN-9 | US TREASURY T 1 1/4 05/15/50 1.250% 05 | 05/14/2025 | CITIGROUP GLOBAL MARKETS | XXX | 2,401,750 | 5,200,000 | | 1.A |
| 912834-NP-9 | US TREASURY 0.000% 05/15/44 | 05/13/2025 | Various | XXX | 75,170,000 | 200,000,000 | | 1.A |
| 912834-NV-6 | US TREASURY S 0 08/15/44 0.000% 08/15/ | 05/13/2025 | BARCLAYS CAPITAL INC | XXX | 37,072,000 | 100,000,000 | | 1.A |
| 912834-PH-5 | US TREASURY 0.000% 02/15/45 | 05/13/2025 | CITADEL SECURITIES | XXX | 36,146,000 | 100,000,000 | | 1.A |
| 912834-PM-4 | US TREASURY 0.000% 08/15/45 | 05/13/2025 | CITIGROUP GLOBAL MARKETS | XXX | 35,293,000 | 100,000,000 | | 1.A |
| 0019999999 - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC) | | | | | 186,082,750 | 505,200,000 | | XXX |
| Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC) | | | | | | | | |
| Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities | | | | | | | | |
| Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed) | | | | | | | | |
| Issuer Credit Obligations - Municipal Bonds - Special Revenues | | | | | | | | |
| Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated) | | | | | | | | |
| 16325#-AA-8 | CHELSEA 23RD REALTY LLC CONSTRUCTION LOA | 04/02/2025 | Borrowings | XXX | 264,900 | 264,900 | | 3.A PL |
| 90282*-AA-8 | UES COMMERCIAL LLC DELAYED DRAW CONSTRUC | 06/13/2025 | Borrowings | XXX | 7,637,923 | 7,637,923 | | 3.A Z |
| 90282*-AA-8 | UES COMMERCIAL LLC DELAYED DRAW CONSTRUC | 06/06/2025 | Interest Capitalization | XXX | 3,669,280 | 3,669,280 | | 3.A Z |
| 19418@-AA-2 | COLL-CATH ASSOCIATES LLC DELAYED DRAW CO | 06/04/2025 | Borrowings | XXX | 1,627,190 | 1,627,190 | | 2.A Z |
| 35116@-AA-3 | 43-47 BROADWAY REALTY LLC CONSTRUCTION L | 06/03/2025 | Borrowings | XXX | 5,508,452 | 5,508,452 | | 2.C Z |
| 35116@-AA-3 | 43-47 BROADWAY REALTY LLC CONSTRUCTION L | 06/10/2025 | Interest Capitalization | XXX | 1,105,868 | 1,105,868 | | 2.C Z |
| 68293#-AA-7 | 1020 SPRING (GA) OWNER LLC CONSTRUCTION | 05/30/2025 | Borrowings | XXX | 1,974,373 | 1,974,373 | | 1.G PL |
| 35096#-AA-5 | 411 MICHIGAN SOFI OWNER LLC CONSTRUCTION | 06/18/2025 | Borrowings | XXX | 4,745,607 | 4,745,607 | | 1.G Z |
| 35096#-AA-5 | 411 MICHIGAN SOFI OWNER LLC CONSTRUCTION | 06/12/2025 | Interest Capitalization | XXX | 230,214 | 230,214 | | 1.G Z |
| 36209#-AA-7 | GEDR AT UNION STADIUM VILLAGE CONSTRUCTI | 06/18/2025 | Borrowings | XXX | 7,093,772 | 7,093,772 | | 3.B PL |
| 36209#-AA-7 | GEDR AT UNION STADIUM VILLAGE CONSTRUCTI | 06/02/2025 | Interest Capitalization | XXX | 2,416,249 | 2,416,249 | | 3.B PL |
| 69449@-AA-0 | PRH 1400 BISCAYNE 1 LLC 10.074% 05/15/2 | 06/25/2025 | Borrowings | XXX | 32,199,526 | 32,199,526 | | 1.E PL |
| 69449@-AA-0 | PRH 1400 BISCAYNE 1 LLC 10.074% 05/15/2 | 06/02/2025 | Interest Capitalization | XXX | 1,962,812 | 1,962,812 | | 1.E PL |
| G3166#-AA-1 | CW WOOD WHARF E3/4 (JERSEY) LI DELAYED D | 06/27/2025 | Borrowings | XXX | 6,745,897 | 6,745,897 | | 3.C PL |
| G3166#-AA-1 | CW WOOD WHARF E3/4 (JERSEY) LI DELAYED D | 06/30/2025 | Interest Capitalization | XXX | 5,017,223 | 5,017,223 | | 3.C PL |
| 67022@-AA-9 | NOVVA SLC NORTH LLC 7.813% 02/09/29 | 06/26/2025 | Borrowings | XXX | 14,326,954 | 14,326,954 | | 3.B PL |
| 67022@-AA-9 | NOVVA SLC NORTH LLC 7.813% 02/09/29 | 06/09/2025 | Interest Capitalization | XXX | 2,518,435 | 2,518,435 | | 3.B PL |
| 31875*-AA-5 | FIRST AND BEECH VENTURE OWNER FIRST AND | 06/18/2025 | Borrowings | XXX | 7,962,853 | 7,962,853 | | 3.A PL |
| 31875*-AA-5 | FIRST AND BEECH VENTURE OWNER FIRST AND | 06/30/2025 | Interest Capitalization | XXX | 973,126 | 973,126 | | 3.A PL |
| 33854*-AA-6 | 5333 COLLINS ACQUISITIONS LP 8.574% 01 | 06/02/2025 | Interest Capitalization | XXX | 1,416,412 | 1,416,412 | | 2.B PL |
| 36271#-AA-0 | GS-SM CITY NORTH II BORROWER DELAYED DRA | 06/20/2025 | Borrowings | XXX | 13,277,710 | 13,277,710 | | 3.B PL |
| 36271#-AA-0 | GS-SM CITY NORTH II BORROWER DELAYED DRA | 06/02/2025 | Interest Capitalization | XXX | 880,424 | 880,424 | | 3.B PL |
| 45000#-AA-9 | IQHQ-RADD HOLDINGS I LLC CONSTRUCTION LO | 06/26/2025 | Borrowings | XXX | 332,230 | 332,230 | | 2.B PL |
| 45000#-AA-9 | IQHQ-RADD HOLDINGS I LLC CONSTRUCTION LO | 06/10/2025 | Interest Capitalization | XXX | 4,394,833 | 4,394,833 | | 2.B PL |
| 58315#-AA-2 | MEADOW OFFICE MEZZANINE BORROW 8.811% | 06/26/2025 | Borrowings | XXX | 832,691 | 832,691 | | 2.C PL |
| 58315#-AA-2 | MEADOW OFFICE MEZZANINE BORROW 8.811% | 06/09/2025 | Interest Capitalization | XXX | 44,881 | 44,881 | | 2.C PL |
| 58315@-AA-4 | MEADOW OFFICE UNIT I OWNER LLC 8.811% | 06/26/2025 | Borrowings | XXX | 7,494,216 | 7,494,216 | | 2.C PL |
| 58315@-AA-4 | MEADOW OFFICE UNIT I OWNER LLC 8.811% | 06/09/2025 | Interest Capitalization | XXX | 403,932 | 403,932 | | 2.C PL |
| G1097*-AA-3 | BICESTER MOTION INNOVATION LIM DELAYED D | 06/11/2025 | Borrowings | XXX | 8,250,126 | 8,250,126 | | 3.B PL |
| G1097*-AA-3 | BICESTER MOTION INNOVATION LIM DELAYED D | 06/30/2025 | Interest Capitalization | XXX | 494,880 | 494,880 | | 3.B PL |
| G0418*-AA-7 | ANCHORAGE GATEWAY (CW) LIMITED CONSTRUCT | 04/15/2025 | Interest Capitalization | XXX | 195,701 | 195,701 | | 1.G PL |
| G8101*-AA-2 | SHINFIELD STUDIOS LIMITED CONSTRUCTION L | 04/30/2025 | Interest Capitalization | XXX | 1,941,371 | 1,941,371 | | 2.B PL |
| G9381*-AA-1 | VITA LIVING T1 LIMITED AND VIT CONSTRUCT | 06/30/2025 | Borrowings | XXX | 3,663,142 | 3,663,142 | | 2.C PL |
| G9381*-AA-1 | VITA LIVING T1 LIMITED AND VIT CONSTRUCT | 06/30/2025 | Interest Capitalization | XXX | 1,220,193 | 1,220,193 | | 2.C PL |
| G0717*-AA-5 | BALTIC INVESTMENTS HOLDINGS LI CONSTRUCT | 06/16/2025 | Borrowings | XXX | 5,324,596 | 5,324,596 | | 2.B PL |
| G0717*-AA-5 | BALTIC INVESTMENTS HOLDINGS LI CONSTRUCT | 06/16/2025 | Interest Capitalization | XXX | 428,440 | 428,440 | | 2.B PL |
| G4639#-AA-8 | HOUSE OF SOCIAL ONE LIMITED 8.713% 02/ | 06/16/2025 | Borrowings | XXX | 7,584,186 | 7,584,186 | | 4.B PL |
| G4639#-AA-8 | HOUSE OF SOCIAL ONE LIMITED 8.713% 02/ | 06/16/2025 | Interest Capitalization | XXX | 1,894,866 | 1,894,866 | | 4.B PL |
| G5955*-AA-5 | MEDFORD FUNDING DAC 9.757% 04/03/27 | 04/14/2025 | Borrowings | XXX | 16,278,071 | 16,278,071 | | 1.F PL |
| G5955*-AA-5 | MEDFORD FUNDING DAC 9.757% 04/03/27 | 06/16/2025 | Interest Capitalization | XXX | 4,344,370 | 4,344,370 | | 1.F PL |
| G4223#-AA-0 | HE4 UK ENTERPRISES 22 LIMITED 8.217% 0 | 06/25/2025 | Borrowings | XXX | 3,573,966 | 3,573,966 | | 3.B Z |
| G4223#-AA-0 | HE4 UK ENTERPRISES 22 LIMITED 8.217% 0 | 06/30/2025 | Interest Capitalization | XXX | 165,666 | 165,666 | | 3.B Z |
| E6001*-AA-9 | GLOBAL ESCACEL SL 6.810% 09/30/27 | 06/23/2025 | Borrowings | XXX | 6,960,385 | 6,960,385 | | 4.C PL |
| E6001*-AA-9 | GLOBAL ESCACEL SL 6.810% 09/30/27 | 06/30/2025 | Interest Capitalization | XXX | 624,588 | 624,588 | | 4.C PL |
| G2943@-AA-5 | EDYN (WOOD WHARF B2) I LIMITED CONSTRUCT | 06/20/2025 | Borrowings | XXX | 11,446,383 | 11,446,383 | | 1.G PLGI |
| G2943@-AA-5 | EDYN (WOOD WHARF B2) I LIMITED CONSTRUCT | 06/30/2025 | Interest Capitalization | XXX | 1,295,292 | 1,295,292 | | 1.G PLGI |
| E7832@-AA-0 | ORIA COLIVING SLU 6.590% 10/18/28 | 06/25/2025 | Borrowings | XXX | 1,936,124 | 1,936,124 | | 4.C PL |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| E7832@-AA-0 | ORIA COLIVING SLU 6.590% 10/18/28 | 06/30/2025 | Interest Capitalization | XXX | 429,407 | 429,407 | | 4.C PL |
| E5448#-AA-8 | GS BOADILLA PROPCO SLU 5.779% 12/31/28 | 06/30/2025 | Borrowings | XXX | 923,673 | 923,673 | | 3.C PL |
| E5448#-AA-8 | GS BOADILLA PROPCO SLU 5.779% 12/31/28 | 06/30/2025 | Interest Capitalization | XXX | 404,230 | 404,230 | | 3.C PL |
| G9387*-AA-5 | VITA YELLOW 2 LIMITED 8.400% 02/28/29 | 06/30/2025 | Borrowings | XXX | 4,578,188 | 4,578,188 | | 3.B PL |
| G9387*-AA-5 | VITA YELLOW 2 LIMITED 8.400% 02/28/29 | 06/30/2025 | Interest Capitalization | XXX | 2,398,886 | 2,398,886 | | 3.B PL |
| 0069999999 - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated) | | | | | 223,414,713 | 223,414,713 | | XXX |
| Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated) | | | | | | | | |
| 68291*-AA-3 | 125 WEST 57TH STREET PROPERTY SENIOR LOA | 06/16/2025 | Borrowings | XXX | 6,205,435 | 6,205,435 | | 1.E PL |
| 68291*-AA-3 | 125 WEST 57TH STREET PROPERTY SENIOR LOA | 06/30/2025 | Interest Capitalization | XXX | 993,290 | 993,290 | | 1.E PL |
| 68291#-AA-9 | 125 WEST 57TH STREET MEZZ LLC SENIOR MEZ | 06/16/2025 | Borrowings | XXX | 6,872,736 | 6,872,736 | | 1.G PL |
| 68291#-AA-9 | 125 WEST 57TH STREET MEZZ LLC SENIOR MEZ | 06/30/2025 | Interest Capitalization | XXX | 2,758,261 | 2,758,261 | | 1.G PL |
| 68291@-AA-1 | 125 WEST 57TH STREET MEZZ 2 L JUNIOR MEZ | 06/16/2025 | Borrowings | XXX | 737,292 | 737,292 | | 2.C PL |
| 68291@-AA-1 | 125 WEST 57TH STREET MEZZ 2 L JUNIOR MEZ | 06/30/2025 | Interest Capitalization | XXX | 534,946 | 534,946 | | 2.C PL |
| 07343*-AA-9 | BEACH HOTEL ASSOCIATES LLC CONSTRUCTION | 06/16/2025 | Borrowings | XXX | 16,929,509 | 16,929,509 | | 5.B GI |
| 07343*-AA-9 | BEACH HOTEL ASSOCIATES LLC CONSTRUCTION | 06/02/2025 | Interest Capitalization | XXX | 5,002,569 | 5,002,569 | | 5.B GI |
| 0079999999 - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated) | | | | | 40,034,038 | 40,034,038 | | XXX |
| Issuer Credit Obligations - Corporate Bonds (Unaffiliated) | | | | | | | | |
| 000000-00-0 | CORSAIR CAPITAL LP 9.300% 07/31/33 | 06/30/2025 | DIRECT | XXX | 108,821,013 | 109,986,874 | 1,392,289 | 2.C Z |
| 14116#-AA-6 | CARBONCOUNT HOLDINGS 1 LLC 6.720% 08/1 | 05/16/2025 | MORGAN STANLEY | XXX | 50,000,000 | 50,000,000 | | 1.G PL |
| 14116#-AC-2 | CARBONCOUNT HOLDINGS 1 LLC 6.770% 08/1 | 05/16/2025 | MORGAN STANLEY | XXX | 50,000,000 | 50,000,000 | | 1.G Z |
| 023608-AR-3 | AMEREN CORP 5.375% 03/15/35 | 04/15/2025 | GOLDMAN SACHS & CO | XXX | 4,923 | 5,000 | 29 | 2.B FE |
| 037389-BE-2 | AON CORP 2.800% 05/15/30 | 04/15/2025 | MKX | XXX | 4,518 | 5,000 | 59 | 2.A FE |
| 03770D-AB-9 | APOLLO DEBT SOLUTIONS BD 6.900% 04/13/ | 04/07/2025 | Various | XXX | 1,669,074 | 1,650,000 | 55,344 | 2.C FE |
| 09581C-AB-7 | BLUE OWL CREDIT INCOME 6.600% 09/15/29 | 04/30/2025 | No Broker | XXX | 16,272,394 | 16,000,000 | 132,000 | 2.C FE |
| 09581C-AD-3 | BLUE OWL CREDIT INCOME 5.800% 03/15/30 | 04/30/2025 | No Broker | XXX | 2,476,852 | 2,500,000 | 18,125 | 2.C FE |
| 09581J-AT-3 | BLUE OWL FINANCE LLC 6.250% 04/18/34 | 04/11/2025 | Various | XXX | 2,370,521 | 2,433,000 | 74,342 | 2.B FE |
| 095924-AA-4 | BLUE OWL TECHNOLOGY FINA OTFINC 6.1 03/1 | 06/02/2025 | Various | XXX | 4,963,300 | 5,000,000 | 111,833 | 2.C FE |
| 111021-AE-1 | BRITISH TELECOMMUNICATIO 9.625% 12/15/ | 04/15/2025 | CITADEL SECURITIES | XXX | 6,056 | 5,000 | 162 | 2.B FE |
| 15189T-BG-1 | CENTERPOINT ENERGY INC 5.400% 06/01/29 | 04/15/2025 | MKX | XXX | 5,106 | 5,000 | 101 | 2.B FE |
| 16411Q-AG-6 | CHENIERE ENERGY PARTNERS 4.500% 10/01/ | 04/15/2025 | JPMORGAN SECURITIES INC | XXX | 4,811 | 5,000 | 9 | 2.B FE |
| 21871X-AR-0 | COREBRIDGE FINANCIAL INC 6.050% 09/15/ | 04/11/2025 | Various | XXX | 1,716,800 | 1,726,000 | 8,412 | 2.A FE |
| 26441C-BS-3 | DUKE ENERGY CORP 4.300% 03/15/28 | 04/15/2025 | WELLS FARGO | XXX | 4,961 | 5,000 | 19 | 2.B FE |
| 26884L-AW-9 | EQT CORP EQT 4 1/2 01/15/29 144A 4.500 | 04/15/2025 | CANTOR FITZGERALD & CO | XXX | 8,131,928 | 8,526,000 | 96,983 | 2.C FE |
| 26884L-BA-6 | EQT CORP EQT 7 1/2 06/01/30 144A 7.500 | 04/15/2025 | Various | XXX | 6,593,484 | 6,296,000 | 177,075 | 2.C FE |
| 29273V-BE-9 | ENERGY TRANSFER LP 5.700% 04/01/35 | 04/09/2025 | Various | XXX | 9,674,950 | 10,000,000 | 55,417 | 2.B FE |
| 30034W-AE-6 | EVERGY INC 6.650% 06/01/55 | 04/15/2025 | WELLS FARGO | XXX | 4,836 | 5,000 | 121 | 2.C FE |
| 320517-AE-5 | FIRST HORIZON CORP 5.514% 03/07/31 | 04/15/2025 | JEFFERIES & COMPANY INC | XXX | 4,946 | 5,000 | 30 | 2.C FE |
| 375558-CB-7 | GILEAD SCIENCES INC 4.800% 11/15/29 | 04/15/2025 | WELLS FARGO | XXX | 5,027 | 5,000 | 97 | 1.G FE |
| 37959E-AB-8 | GLOBE LIFE INC 4.800% 06/15/32 | 04/15/2025 | JNS | XXX | 4,826 | 5,000 | 81 | 2.A FE |
| 38152B-AA-9 | GOLDMAN SACHS PRIVATE CR 5.875% 05/06/ | 04/29/2025 | BANK OF AMERICA | XXX | 19,985,800 | 20,000,000 | | 2.C FE |
| 40408A-AA-9 | HA SUSTAINABLE INF CAP HASI 6.15 01/15/3 | 06/13/2025 | JPMORGAN SECURITIES INC | XXX | 24,919,750 | 25,000,000 | | 2.C FE |
| 40408A-AB-7 | HA SUSTAINABLE INF CAP 6.750% 07/15/35 | 06/13/2025 | JPMORGAN SECURITIES INC | XXX | 15,924,000 | 16,000,000 | | 2.C FE |
| 40440V-AH-8 | HPS CORPORATE LENDING FU HLEND 5.45 01/1 | 04/08/2025 | Various | XXX | 11,843,760 | 12,000,000 | 154,417 | 2.C FE |
| 487836-AT-5 | KELLANOVA 7.450% 04/01/31 | 04/15/2025 | MKX | XXX | 5,604 | 5,000 | 16 | 2.B FE |
| 517834-AM-9 | LAS VEGAS SANDS CORP LVS 5 5/8 06/15/28 | 04/29/2025 | Various | XXX | 29,977,500 | 30,000,000 | | 2.C FE |
| 517834-AN-7 | LAS VEGAS SANDS CORP LVS 6 06/14/30 6 | 04/29/2025 | Various | XXX | 4,994,450 | 5,000,000 | | 2.C FE |
| 55354L-AA-7 | MSD INVESTMENT CORP 6.250% 05/31/30 | 05/01/2025 | Various | XXX | 7,724,980 | 8,000,000 | 23,438 | 2.C FE |
| 57763R-AC-1 | MAUSER PACKAGING SOLUT 9.250% 04/15/27 | 04/30/2025 | JEFFERIES & COMPANY INC | XXX | 13,818,750 | 15,000,000 | 61,667 | 5.B FE |
| 595112-CG-6 | MICRON TECHNOLOGY INC MU 5.65 11/01/32 | 04/24/2025 | MORGAN STANLEY | XXX | 9,972,800 | 10,000,000 | | 1.A |
| 595112-CH-4 | MICRON TECHNOLOGY INC MU 6.05 11/01/35 | 04/24/2025 | MORGAN STANLEY | XXX | 4,995,000 | 5,000,000 | | 1.A |
| 654579-AP-6 | NIPPON LIFE INSURANCE NIPLIF 6 1/2 04/30 | 04/24/2025 | JPMORGAN SECURITIES INC | XXX | 7,000,000 | 7,000,000 | | 1.G FE |
| 65473P-AN-5 | NISOURCE INC 5.250% 03/30/28 | 04/15/2025 | JPMORGAN SECURITIES INC | XXX | 5,075 | 5,000 | 12 | 2.B FE |
| 668138-AF-7 | NORTHWESTERN MUTUAL LIFE 6.170% 05/29/ | 05/21/2025 | JPMORGAN SECURITIES INC | XXX | 3,999,680 | 4,000,000 | | 1.D FE |
| 67090S-AA-6 | NUVEEN CHURCHILL DIRECT 6.650% 03/15/3 | 04/08/2025 | Various | XXX | 10,528,648 | 10,650,000 | 149,884 | 2.C FE |
| 681936-BM-1 | OMEGA HLTHCARE INVESTORS 3.375% 02/01/ | 04/15/2025 | MORGAN STANLEY | XXX | 4,440 | 5,000 | 35 | 2.C FE |
| 691205-AE-8 | BLUE OWL TECHNOLOGY FINA 3.750% 06/17/ | 04/09/2025 | Various | XXX | 11,139,567 | 11,472,000 | 133,997 | 2.C FE |
| 691205-AG-3 | BLUE OWL TECHNOLOGY FINA ORTFIN 2 1/2 01 | 06/02/2025 | Various | XXX | 13,811,234 | 14,795,000 | 94,459 | 2.C FE |
| 69120V-AF-8 | BLUE OWL CREDIT INCOME 4.700% 02/08/27 | 04/07/2025 | GOLDMAN SACHS & CO | XXX | 4,900,750 | 5,000,000 | 39,167 | 2.C FE |
| 69120V-AP-6 | BLUE OWL CREDIT INCOME 7.750% 09/16/27 | 04/15/2025 | Various | XXX | 6,257,745 | 6,066,000 | 32,287 | 2.C FE |
| 69120V-BB-6 | BLUE OWL CREDIT INCOME ORCINC 7.95 06/13 | 04/09/2025 | MIZUHO SECURITIES USA INC | XXX | 3,108,690 | 3,000,000 | 77,513 | 2.C FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 69120V-BB-6 | BLUE OWL CREDIT INCOME ORCINC 7.95 06/13 | 04/30/2025 | No Broker | XXX | 14,852,380 | 14,917,000 | 451,301 | 2.C FE |
| 69121K-AF-1 | BLUE OWL CAPITAL CORP 2.625% 01/15/27 | 04/11/2025 | Various | XXX | 13,082,370 | 14,000,000 | 90,854 | 2.C FE |
| 69121K-AJ-3 | BLUE OWL CAPITAL CORP OBDC 6.2 07/15/30 | 05/12/2025 | WELLS FARGO | XXX | 19,780,800 | 20,000,000 | | 2.C FE |
| 69352P-AT-0 | PPL CAPITAL FUNDING INC 5.250% 09/01/3 | 04/15/2025 | MORGAN STANLEY | XXX | 4,951 | 5,000 | 33 | 2.A FE |
| 74834L-BD-1 | QUEST DIAGNOSTICS INC 6.400% 11/30/33 | 04/15/2025 | MKX | XXX | 5,352 | 5,000 | 121 | 2.A FE |
| 829932-AE-2 | SIXTH STREET LENDING PAR SIXSLP 6 1/8 07 | 04/07/2025 | Various | XXX | 21,252,000 | 21,653,000 | 313,141 | 2.C FE |
| 872652-AA-0 | TPG OPERATING GROUP II TPG OPERATING GRO | 04/11/2025 | Various | XXX | 4,808,437 | 4,883,000 | 31,078 | 2.A FE |
| 922966-AA-4 | VENTURE GLOBAL PLAQUE VEGLPL 7 1/2 05/01 | 04/15/2025 | MIZUHO SECURITIES USA INC | XXX | 15,000,000 | 15,000,000 | | 3.B FE |
| 922966-AB-2 | VENTURE GLOBAL PLAQUE VEGLPL 7 3/4 05/01 | 04/15/2025 | MIZUHO SECURITIES USA INC | XXX | 10,000,000 | 10,000,000 | | 3.B FE |
| 98389B-BA-7 | XCEL ENERGY INC 5.450% 08/15/33 | 04/15/2025 | CITADEL SECURITIES | XXX | 4,987 | 5,000 | 46 | 2.A FE |
| 113004-AA-3 | BROOKFIELD ASSET MANAGEM BAM 5.795 04/24 | 04/22/2025 | CITIGROUP GLOBAL MARKETS | XXX | 11,250,000 | 11,250,000 | | 1.G FE |
| 29250N-BS-3 | ENBRIDGE INC ENBCN 8 1/4 01/15/2084 NC5 | 04/10/2025 | Various | XXX | 5,142,190 | 5,000,000 | 97,854 | 2.C FE |
| G9391#-AA-5 | VITA RIVER 2 LIMITED 8.213% 08/31/28 | 06/16/2025 | Borrowings | XXX | 3,157,226 | 3,157,226 | | 3.B Z |
| G9391#-AA-5 | VITA RIVER 2 LIMITED 8.213% 08/31/28 | 06/30/2025 | Interest Capitalization | XXX | 912,032 | 912,032 | | 3.B Z |
| 000000-00-0 | ELECTRICITE DE FRANCE SA 6.875% 06/25/ | 06/24/2025 | DIRECT | XXX | 22,747,905 | 22,747,905 | | 2.A Z |
| 29439E-AA-7 | EQT AB EQTSS 5.85 05/08/35 144A 5.850% | 05/01/2025 | Various | XXX | 29,934,900 | 30,000,000 | | 1.G FE |
| G4228*-AA-9 | HE4 PARK ROYAL 1 LIMITED PARTN 7.967% | 04/03/2025 | DIRECT | XXX | 12,965,500 | 12,965,500 | | 3.B Z |
| G4228*-AA-9 | HE4 PARK ROYAL 1 LIMITED PARTN 7.967% | 06/30/2025 | Interest Capitalization | XXX | 345,342 | 345,342 | | 3.B Z |
| 0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated) | | | | | 652,904,921 | 659,011,879 | 3,873,848 | XXX |
| Issuer Credit Obligations - Corporate Bonds (Affiliated) | | | | | | | | |
| 06652*-AB-4 | BANNER CREEK BRIDGE LLC REVOLVER 8.432 | 06/30/2025 | DIRECT | XXX | 365,000,000 | 365,000,000 | | 2.B PL |
| 0099999999 - Issuer Credit Obligations - Corporate Bonds (Affiliated) | | | | | 365,000,000 | 365,000,000 | | XXX |
| Issuer Credit Obligations - Mandatory Convertible Bonds (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations - Mandatory Convertible Bonds (Affiliated) | | | | | | | | |
| Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated) | | | | | | | | |
| Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value | | | | | | | | |
| Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Systematic Value | | | | | | | | |
| Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated) | | | | | | | | |
| 862123-AA-4 | STORE CAPITAL LLC STOR 5.4 04/30/30 5 | 04/11/2025 | Various | XXX | 2,395,361 | 2,456,000 | 7,000 | 2.C FE |
| 0169999999 - Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated) | | | | | 2,395,361 | 2,456,000 | 7,000 | XXX |
| Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated) | | | | | | | | |
| 000000-00-0 | CLIFFWATER CORPORATE LENDING F 6.646% | 06/30/2025 | DIRECT | XXX | 75,000,000 | 75,000,000 | | 1.C Z |
| 000000-00-0 | CLIFFWATER CORPORATE LENDING F 6.646% | 06/30/2025 | DIRECT | XXX | 75,000,000 | 75,000,000 | | 1.C Z |
| 0179999999 - Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated) | | | | | 150,000,000 | 150,000,000 | | XXX |
| Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations - Bank Loans - Issued (Affiliated) | | | | | | | | |
| Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations - Bank Loans - Acquired (Affiliated) | | | | | | | | |
| Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated) | | | | | | | | |
| Issuer Credit Obligations - Certificates of Deposit (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations - Certificates of Deposit (Affiliated) | | | | | | | | |
| Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated) | | | | | | | | |
| 0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated) | | | | | 1,064,797,745 | 1,390,082,592 | 3,880,848 | XXX |
| 0499999999 - Subtotal - Issuer Credit Obligations (Affiliated) | | | | | 555,034,038 | 555,034,038 | | XXX |
| 0509999997 - Subtotals - Issuer Credit Obligations - Part 3 | | | | | 1,619,831,783 | 1,945,116,630 | 3,880,848 | XXX |
| 0509999999 - Subtotals - Issuer Credit Obligations | | | | | 1,619,831,783 | 1,945,116,630 | 3,880,848 | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | | | | |
| 38376G-3Z-1 | GOVERNMENT NATIONAL MORTGAGE A 2011-109 | 06/01/2025 | Interest Capitalization | XXX | 16,914 | 16,914 | | 1.A |
| 38378B-R8-4 | GOVERNMENT NATIONAL MORTGAGE A 2012-142 | 06/01/2025 | Interest Capitalization | XXX | 18,375 | 18,375 | | 1.A |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 1029999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | 35,289 | 35,289 | | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC) | | | | | | | | |
| 01F050-66-8 | FANNIE MAE 5.000% 07/25/25 | 05/21/2025 | BANK OF AMERICA | XXX | 48,000,000 | 50,000,000 | 76,389 | 1.A |
| 01F052-64-9 | FANNIE MAE TBA 5.500% 04/15/45 | 04/09/2025 | CITIGROUP GLOBAL MARKETS | XXX | 49,195,313 | 50,000,000 | 99,306 | 1.A |
| 01F052-66-4 | FANNIE MAE TBA 5.500% 06/01/45 | 05/22/2025 | BANK OF AMERICA | XXX | 128,785,156 | 131,000,000 | 220,153 | 1.A |
| 01F052-67-2 | FANNIE MAE TBA 5.500% 06/01/45 | 06/13/2025 | BANK OF AMERICA | XXX | 49,496,094 | 50,000,000 | 99,306 | 1.A |
| 3132DW-PS-6 | FREDDIE MAC SD8533 5.500% 05/01/55 | 04/09/2025 | Various | XXX | 49,195,313 | 50,000,000 | 99,306 | 1.A |
| 3136AB-YU-1 | FANNIE MAE 2013-1 JZ 3.000% 02/25/43 | 06/01/2025 | Interest Capitalization | XXX | 29,471 | 29,471 | | 1.A |
| 31418F-E2-9 | FANNIE MAE MA5552 5.000% 12/01/54 | 05/21/2025 | Various | XXX | 47,999,999 | 49,999,999 | 76,389 | 1.A |
| 31418F-E3-7 | FANNIE MAE MA5553 5.500% 12/01/54 | 05/22/2025 | Various | XXX | 128,785,156 | 131,000,000 | 220,153 | 1.A |
| 1039999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC) | | | | | 501,486,502 | 512,029,470 | 891,002 | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC) | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated) | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) | | | | | | | | |
| 449843-AG-6 | IP 2025-IP MORTGAGE TRUST 2025-IP D 6. | 05/29/2025 | DEUTSCHE BANK SECURITIES INC | XXX | 6,000,000 | 6,000,000 | 15,787 | 1.G FE |
| 449843-AJ-0 | IP 2025-IP MORTGAGE TRUST 2025-IP E 6. | 05/29/2025 | DEUTSCHE BANK SECURITIES INC | XXX | 12,749,998 | 12,750,000 | 36,368 | 2.C FE |
| 466317-AN-4 | JP MORGAN CHASE COMMERCIAL MOR 2022-NLP | 04/16/2025 | MOC | XXX | 8,007,933 | 8,298,376 | 11,585 | 1.A |
| 466317-AN-4 | JP MORGAN CHASE COMMERCIAL MOR 2022-NLP | 05/15/2025 | Interest Capitalization | XXX | | | | 1.A |
| 466317-AS-3 | JP MORGAN CHASE COMMERCIAL MOR 2022-NLP | 04/16/2025 | Various | XXX | 3,130,196 | 3,661,048 | 6,298 | 1.D |
| 78485N-AA-7 | SUA 2025-1 A 2025-1 A 5.875% 05/25/40 | 05/21/2025 | CANTOR FITZGERALD & CO | XXX | 53,500,000 | 53,500,000 | | 1.A FE |
| 1079999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) | | | | | 83,388,127 | 84,209,424 | 70,038 | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Affiliated) | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated) | | | | | | | | |
| 00112Q-AG-2 | ABPCI DIRECT LENDING FUND CLO 2023-12A C | 05/01/2025 | SOCIETE GENERAL | XXX | 7,740,000 | 7,740,000 | | 1.F FE |
| 00119A-AS-4 | AGL CLO LTD. 2023-24A CR 6.477% 03/31/ | 05/09/2025 | NOMURA | XXX | 10,000,000 | 10,000,000 | 55,481 | 1.F FE |
| 00119A-AU-9 | AGL CLO LTD. 2023-24A D1R 7.627% 03/31 | 05/09/2025 | NOMURA | XXX | 11,250,000 | 11,250,000 | 75,446 | 2.C FE |
| 00120N-AU-8 | AGL CLO LTD. 2023-25A D1R 7.215% 07/21 | 06/11/2025 | CITIGROUP GLOBAL MARKETS | XXX | 11,000,000 | 11,000,000 | | 2.B FE |
| 00121Q-AY-9 | AGL CLO 19 LTD 2022-19A D1R 7.319% 07/ | 06/27/2025 | NOMURA | XXX | 16,000,000 | 16,000,000 | | 2.C Z |
| 03770J-AG-5 | APIDOS CLO LTD 2023-43A ER 9.664% 07/2 | 05/28/2025 | DEUTSCHE BANK SECURITIES INC | XXX | 3,000,000 | 3,000,000 | | 3.A FE |
| 03770M-AU-7 | APIDOS CLO LTD 2023-45A D1R 7.133% 07/ | 06/05/2025 | BANK OF AMERICA | XXX | 6,750,000 | 6,750,000 | | 2.C FE |
| 05875A-AQ-1 | BALLYROCK LTD 2023-24A C1R 7.206% 07/1 | 06/24/2025 | BANK OF AMERICA | XXX | 10,000,000 | 10,000,000 | | 2.C Z |
| 09077F-AU-9 | BIRCH GROVE CLO LTD. 2023-6A D1R 7.419 | 06/09/2025 | BANK OF AMERICA | XXX | 8,400,000 | 8,400,000 | | 2.C Z |
| 33883D-AU-8 | FLATIRON CLO LTD 2023-1A CR 6.111% 04/ | 05/29/2025 | JP MORGAN CHASE | XXX | 5,000,000 | 5,000,000 | | 1.E FE |
| 38139F-AW-0 | GOLDENTREE LOAN MANAGEMENT US 2023-17A D | 06/13/2025 | SCOTIA CAPITAL USA INC | XXX | 8,900,000 | 8,900,000 | | 2.C FE |
| 675948-AJ-2 | OCTAGON 61 LTD 2023-2A ER 12.175% 04/20 | 04/16/2025 | RBC CAPITAL MARKETS LLC | XXX | 6,984,000 | 7,200,000 | | 3.C FE |
| 748950-AA-0 | RAM LLC RAM 2025-1 A 5.446% 05/15/40 | 05/08/2025 | CANTOR FITZGERALD & CO | XXX | 32,000,000 | 32,000,000 | | 1.A FE |
| 748950-AB-8 | RAM LLC RAM 2025-1 B 6.714% 05/15/40 | 05/08/2025 | CANTOR FITZGERALD & CO | XXX | 5,650,000 | 5,650,000 | | 1.F FE |
| 03768N-AJ-4 | APIDOS CLO LTD 2020-33A ER2 11.595% 04/ | 04/09/2025 | DEUTSCHE BANK SECURITIES INC | XXX | 4,800,000 | 5,000,000 | | 3.C FE |
| 03771E-AL-4 | APIDOS CLO LTD 2025-53A D1 7.829% 07/2 | 04/17/2025 | SOCIETE GENERAL | XXX | 7,000,000 | 7,000,000 | | 2.C FE |
| 05876G-AJ-3 | BALLYROCK LTD 2025-29A C1 7.182% 07/25 | 06/06/2025 | BARCLAYS CAPITAL INC | XXX | 12,900,000 | 12,900,000 | | 2.C Z |
| 09261M-AY-2 | BLACKROCK CLO 2021-6A CR 7.219% 04/20/ | 04/04/2025 | SOCIETE GENERAL | XXX | 15,000,000 | 15,000,000 | | 1.F FE |
| 09261M-BA-3 | BLACKROCK CLO 2021-6A DR 8.969% 04/20/ | 04/04/2025 | SOCIETE GENERAL | XXX | 31,000,000 | 31,000,000 | | 2.C FE |
| 09261M-BC-9 | BLACKROCK CLO 2021-6A ER 12.519% 04/20/ | 04/04/2025 | SOCIETE GENERAL | XXX | 13,600,000 | 13,600,000 | | 3.C FE |
| 12516E-AL-5 | CBAMR LTD 2017-4A D1R 7.281% 03/31/38 | 06/06/2025 | MORGAN STANLEY | XXX | 20,000,000 | 20,000,000 | | 2.A FE |
| 12516E-AN-1 | CBAMR LTD 2017-4A D2R 8.781% 03/31/38 | 06/06/2025 | MORGAN STANLEY | XXX | 10,000,000 | 10,000,000 | | 2.C FE |
| 12516G-AJ-5 | CBAMR LTD 2018-6A D1R2 8.040% 03/31/38 | 04/15/2025 | MORGAN STANLEY | XXX | 10,000,000 | 10,000,000 | | 2.A FE |
| 12516G-AL-0 | CBAMR LTD 2018-6A D2R2 10.290% 03/31/38 | 04/15/2025 | MORGAN STANLEY | XXX | 3,000,000 | 3,000,000 | | 2.C FE |
| 12516H-AA-2 | CBAMR LTD 2018-6A ER2 11.860% 03/31/38 | 04/15/2025 | MORGAN STANLEY | XXX | 21,120,000 | 22,000,000 | | 3.C FE |
| 12516J-AA-8 | CBAMR LTD 2017-4A ER 10.281% 03/31/38 | 06/06/2025 | MORGAN STANLEY | XXX | 15,000,000 | 15,000,000 | | 3.C FE |
| 26253Q-AS-0 | DRYDEN SENIOR LOAN FUND 2023-105A DR 8 | 05/09/2025 | RBC CAPITAL MARKETS LLC | XXX | 15,000,000 | 15,000,000 | | 2.C FE |
| 29004K-AJ-9 | ELMWOOD CLO 43 LTD 2025-6A D 7.069% 07 | 06/05/2025 | CITIGROUP GLOBAL MARKETS | XXX | 8,500,000 | 8,500,000 | | 2.C Z |
| 36626A-AD-7 | GARNET CLO 2025-1 LTD 2025-1A C 6.519% | 05/22/2025 | CITIGROUP GLOBAL MARKETS | XXX | 5,300,000 | 5,300,000 | | 1.F Z |
| 40190A-AA-1 | GUGGENHEIM INVESTMENTS PRIVATE 2025-1A A | 04/28/2025 | Various | XXX | 40,000,000 | 40,000,000 | | 1.G Z |
| 41757P-AJ-2 | HARVEST US CLO LTD 2025-2A D1 7.730% 0 | 06/20/2025 | CITIGROUP GLOBAL MARKETS | XXX | 5,000,000 | 5,000,000 | | 2.C Z |
| 481954-AG-0 | KKR FINANCIAL CLO LTD 2025-57A D 7.706 | 05/23/2025 | SOCIETE GENERAL | XXX | 21,500,000 | 21,500,000 | | 2.C Z |
| 48255X-AW-8 | KKR FINANCIAL CLO LTD 2023-52A D1R 7.3 | 06/13/2025 | SANTANDER INVESTMENT SECURITIE | XXX | 5,000,000 | 5,000,000 | | 2.B Z |
| 48257C-AJ-1 | KKR FINANCIAL CLO LTD 2025-61A D1 8.14 | 05/05/2025 | JP MORGAN CHASE | XXX | 12,000,000 | 12,000,000 | | 2.C FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 55817G-AU-5 | MADISON PARK FUNDING LTD 2023-63A CR 6. | 05/22/2025 | NOMURA | XXX | 7,500,000 | 7,500,000 | | 1.E FE |
| 55817G-AW-1 | MADISON PARK FUNDING LTD 2023-63A D1R | 05/22/2025 | NOMURA | XXX | 10,000,000 | 10,000,000 | | 2.B FE |
| 67571L-AW-1 | OCTAGON 67 LTD 2023-1A DR 8.223% 07/25 | 05/09/2025 | DIRECT | XXX | 19,250,000 | 19,250,000 | | 2.C FE |
| 69703A-AU-6 | PALMER SQUARE CLO LTD 2023-2A DR 7.727 | 05/01/2025 | JP MORGAN CHASE | XXX | 6,000,000 | 6,000,000 | | 2.C FE |
| 69915N-AQ-1 | PARALLEL LTD 2023-1A CR 7.869% 07/20/3 | 06/12/2025 | CITIGROUP GLOBAL MARKETS | XXX | 18,000,000 | 18,000,000 | | 2.C Z |
| 74936G-AG-3 | RAD CLO LTD 2020-7A D1R 8.430% 04/17/3 | 04/10/2025 | JP MORGAN CHASE | XXX | 1,478,250 | 1,500,000 | 29,585 | 2.B FE |
| 75884F-AA-7 | REGATTA 32 FUNDING LTD. 2025-4A E 10.03 | 06/11/2025 | NOMURA | XXX | 6,750,000 | 6,750,000 | | 3.C FE |
| 758978-AS-9 | REGATTA XXV FUNDING LTD. 2023-1A CR 6. | 06/27/2025 | NOMURA | XXX | 5,000,000 | 5,000,000 | | 1.F Z |
| 758978-AU-4 | REGATTA XXV FUNDING LTD. 2023-1A D1R 7. | 06/27/2025 | NOMURA | XXX | 9,100,000 | 9,100,000 | | 2.C Z |
| 827920-AJ-8 | SILVER POINT CLO, LTD 2025-10A D1 7.35 | 05/20/2025 | BANK OF AMERICA | XXX | 25,000,000 | 25,000,000 | | 2.C Z |
| 82809V-AG-7 | SILVER POINT CLO, LTD 2025-9A C 6.688% | 05/01/2025 | MIZUHO SECURITIES USA INC. | XXX | 7,000,000 | 7,000,000 | | 1.F FE |
| 82809V-AJ-1 | SILVER POINT CLO, LTD 2025-9A D1 7.888 | 05/01/2025 | Mizuho International PLC. | XXX | 2,000,000 | 2,000,000 | | 2.C FE |
| 874777-AU-9 | TALLMAN PARK CLO, LTD. 2021-1A D1R 7.1 | 06/26/2025 | BANK OF AMERICA | XXX | 18,110,000 | 18,110,000 | | 2.C Z |
| 89533D-AL-4 | TRESTLES CLO LTD 2025-8A D1 7.297% 06/ | 05/23/2025 | Mizuho International PLC. | XXX | 5,750,000 | 5,750,000 | | 2.C FE |
| 91734K-AL-1 | BLACKROCK CLO 2021-8A E 12.518% 01/15/3 | 04/15/2025 | Interest Capitalization | XXX | 685,865 | 685,865 | | 4.C FE |
| 93656E-AJ-0 | WARWICK CAPITAL CLO LTD 2025-6A D1 7.3 | 05/22/2025 | RBC CAPITAL MARKETS LLC | XXX | 2,750,000 | 2,750,000 | | 2.C FE |
| 98886C-AU-0 | NAVESINK CLO, LIMITED 2023-1A AJR 6.11 | 05/01/2025 | JEFFERIES & COMPANY INC. | XXX | 10,500,000 | 10,500,000 | | 1.A FE |
| 98886C-AW-6 | NAVESINK CLO, LIMITED 2023-1A BR 6.432 | 05/01/2025 | JEFFERIES & COMPANY INC. | XXX | 15,900,000 | 15,900,000 | | 1.C FE |
| 98886C-AY-2 | NAVESINK CLO, LIMITED 2023-1A CR 6.882 | 05/01/2025 | JEFFERIES & COMPANY INC. | XXX | 7,200,000 | 7,200,000 | | 1.F FE |
| 1099999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated) | | | | | 596,368,115 | 597,685,865 | 160,512 | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Affiliated) | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated) | | | | | | | | |
| G2000*-AA-7 | CARLYLE CREDIT OPPORTUNITIES F Corp Debt | 06/30/2025 | DIRECT | XXX | 937,471 | 937,471 | | 1.F PL |
| 14307@-AA-7 | CARLYLE CREDIT OPPORTUNITIES F CLASS A N | 06/27/2025 | DIRECT | XXX | 312,529 | 312,529 | | 1.G PL |
| 87251F-AD-1 | TCW DIRECT LENDING STRUCTURED CLASS B | 06/18/2025 | DIRECT | XXX | 11,510,791 | 11,510,791 | | 2.B FE |
| 87253C-AA-2 | TCW RESCUE FINANCING FUND II N CLASS A | 06/06/2025 | DIRECT | XXX | 27,238,100 | 27,238,100 | | 2.C PL |
| 87253C-AB-0 | TCW RESCUE FINANCING FUND II N CLASS B N | 06/06/2025 | DIRECT | XXX | 16,342,860 | 16,342,860 | | 3.C PL |
| 1119999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated) | | | | | 56,341,751 | 56,341,751 | | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated) | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated) | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Affiliated) | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated) | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated) | | | | | | | | |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Unaffiliated) | | | | | | | | |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Affiliated) | | | | | | | | |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated) | | | | | | | | |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Affiliated) | | | | | | | | |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated) | | | | | | | | |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Affiliated) | | | | | | | | |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated) | | | | | | | | |
| 44330Z-MN-8 | HPS MEZZANINE PARTNERS 2019, L 7.813% | 06/18/2025 | DIRECT | XXX | 50,000,000 | 50,000,000 | | 1.F Z |
| L4807*-AA-2 | HL SCOPE MASTER SICAV-RAIF SCS 7.046% | 06/18/2025 | DIRECT | XXX | 22,500,000 | 22,500,000 | | 1.F PL |
| 47235#-AA-2 | JEFFERIES DIRECT LENDING FUND 6.917% 0 | 06/18/2025 | DIRECT | XXX | 45,124,444 | 45,124,444 | | 2.C PL |
| 000000-00-0 | CCOF II FINANCE SPV 8.519% 11/03/32 | 06/18/2025 | DIRECT | XXX | 25,000,000 | 25,000,000 | | 2.B Z |
| L8043#-AC-9 | SLF VI-L HOLDINGS D SCSP 7.506% 09/30/ | 06/26/2025 | DIRECT | XXX | 14,800,000 | 14,800,000 | | 2.B PL |
| 8781M#-AC-3 | SLIF VI-L HOLDINGS D L.P. AND 7.506% 0 | 06/26/2025 | DIRECT | XXX | 22,200,000 | 22,200,000 | | 2.B PL |
| G8657@-AA-8 | T DIRECT LENDING HOLDINGS BL 6.798% 12 | 06/03/2025 | Various | XXX | 5,120,000 | 5,120,000 | | 1.G PL |
| 23942M-AB-0 | DAWSON RATED FUND 6-R3 LP 6.870% 05/15 | 04/23/2025 | Various | XXX | 93,921,496 | 93,921,496 | | 1.G PL |
| 04010*-AA-8 | ARES SECONDARIES PBN FINANCE C 7.229% | 05/29/2025 | Various | XXX | 781,250 | 781,250 | | 1.G PL |
| 14979*-AA-6 | CAZ GP OWNERSHIP EF AGGREGATOR 9.322% | 06/18/2025 | DIRECT | XXX | 63,750,000 | 63,750,000 | | 1.G PL |
| 14979@-AA-4 | CAZ GP OWNERSHIP CD AGGREGATOR 9.322% | 06/18/2025 | DIRECT | XXX | 29,767,939 | 29,767,939 | | 1.G PL |
| 14979*-AA-6 | CAZ GP OWNERSHIP EF AGGREGATOR 9.322% | 06/18/2025 | DIRECT | XXX | 21,250,000 | 21,250,000 | | 1.G PL |
| 62934#-AH-0 | NLC LOAN FUNDING LLC SERIES 2 BO GPSV 20 | 06/17/2025 | DIRECT | XXX | 125,000,000 | 125,000,000 | | 1.E Z |
| L9714*-AA-3 | WEST STREET EUROPEAN PRIVATE C TRANCHE A | 04/17/2025 | Various | XXX | 1,881,948 | 1,881,948 | | 1.G PL |
| L9714*-AC-9 | WEST STREET EUROPEAN PRIVATE C TRANCHE C | 04/17/2025 | Various | XXX | 1,881,948 | 1,881,948 | | 1.G PL |
| L9714*-AA-3 | WEST STREET EUROPEAN PRIVATE C TRANCHE A | 05/06/2025 | Various | XXX | 15,750,207 | 15,750,207 | | 1.G PL |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| L9714*-AC-9 | WEST STREET EUROPEAN PRIVATE C TRANCHE C | 05/06/2025 | Various | XXX | 15,750,207 | 15,750,207 | | 1.G PL |
| L9714*-AA-3 | WEST STREET EUROPEAN PRIVATE C TRANCHE A | 05/19/2025 | Various | XXX | 7,813,311 | 7,813,311 | | 1.G PL |
| L9714*-AC-9 | WEST STREET EUROPEAN PRIVATE C TRANCHE C | 05/19/2025 | Various | XXX | 7,813,311 | 7,813,311 | | 1.G PL |
| 1739999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated) | | | | | 570,106,061 | 570,106,061 | | XXX |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Affiliated) | | | | | | | | |
| 1889999999 - Subtotal - Asset-Backed Securities (Unaffiliated) | | | | | 1,807,725,845 | 1,820,407,860 | 1,121,552 | XXX |
| 1909999997 - Subtotals - Asset-Backed Securities - Part 3 | | | | | 1,807,725,845 | 1,820,407,860 | 1,121,552 | XXX |
| 1909999999 - Subtotals - Asset-Backed Securities | | | | | 1,807,725,845 | 1,820,407,860 | 1,121,552 | XXX |
| 2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities | | | | | 3,427,557,628 | 3,765,524,490 | 5,002,400 | XXX |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | | |
| 06055H-AH-6 | BANK OF AMERICA CORP BAC 6 5/8 PERP | 04/24/2025 | BANK OF AMERICA | 30,000,000.000 | 30,000,000 | | | 2.B FE |
| 172967-KM-2 | CITIGROUP INC CITIGROUP INC | 04/09/2025 | Various | 12,000,000.000 | 11,903,920 | | 111,458 | 3.A FE |
| 38148B-AC-2 | GOLDMAN SACHS GROUP INC GS 5.3 PERP 0 | 04/07/2025 | GOLDMAN SACHS & CO | 12,000,000.000 | 11,730,000 | | 261,467 | 3.A FE |
| 808513-BD-6 | CHARLES SCHWAB CORP CHARLES SCHWAB CORP | 04/08/2025 | MKX | 1,174,000.000 | 1,168,130 | | 6,661 | 2.C FE |
| 816851-BK-4 | SEMPRA SRE 4 7/8 PERP | 04/07/2025 | Various | 5,000,000.000 | 4,942,500 | | 117,135 | 2.C FE |
| 4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred | | | | | 59,744,550 | XXX | 496,721 | XXX |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred | | | | | | | | |
| Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred | | | | | | | | |
| Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred | | | | | | | | |
| 4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3 | | | | | 59,744,550 | XXX | 496,721 | XXX |
| 4509999999 - Preferred Stocks - Subtotals - Preferred Stocks | | | | | 59,744,550 | XXX | 496,721 | XXX |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | | | |
| 31340@-10-2 | FEDERAL HOME LOAN OF TOPEKA CLASS A | 04/01/2025 | DIRECT | 77.000 | 7,700 | XXX | | XXX |
| 31340@-11-0 | FEDERAL HOME LOAN OF TOPEKA CLASS B | 06/30/2025 | Stock Dividend | 75.466 | | XXX | | XXX |
| 5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | 7,700 | XXX | | XXX |
| Common Stocks - Mutual Funds - Designations Assigned by the SVO | | | | | | | | |
| Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | | | |
| Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO | | | | | | | | |
| Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO | | | | | | | | |
| Common Stocks - Closed-End Funds - Designations Assigned by the SVO | | | | | | | | |
| Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO | | | | | | | | |
| Common Stocks - Exchange Traded Funds | | | | | | | | |
| Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded | | | | | | | | |
| Common Stocks - Parent, Subsidiaries and Affiliates - Other | | | | | | | | |
| 5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3 | | | | | 7,700 | XXX | | XXX |
| 5989999999 - Common Stocks - Subtotals - Common Stocks | | | | | 7,700 | XXX | | XXX |
| 5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks | | | | | 59,752,250 | XXX | 496,721 | XXX |
| 6009999999 Totals | | | | | 3,487,309,878 | XXX | 5,499,121 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identi-fication | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC) | | | | | | | | | | | | | | | | | | | | |
| 912828-XB-1 | US TREASURY 2.125% 05/15/25 | 05/15/2025 | Maturity | XXX | 4,000,000 | 4,000,000 | 3,957,031 | 3,997,703 | | 2,297 | | 2,297 | | 4,000,000 | | | | 42,500 | 05/15/2025 | 1.A |
| 0019999999 - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC) | | | | | 4,000,000 | 4,000,000 | 3,957,031 | 3,997,703 | | 2,297 | | 2,297 | | 4,000,000 | | | | 42,500 | XXX | XXX |
| Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC) | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed) | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Municipal Bonds - Special Revenues | | | | | | | | | | | | | | | | | | | | |
| 347382-AC-7 | FT GORDON HOUSING SERIES 2006 CLASS II | 05/15/2025 | Call 100.0000 | XXX | 5,000 | 5,000 | 4,848 | 4,864 | | 1 | | 1 | | 4,865 | | 135 | 135 | 158 | 05/15/2051 | 3.B FE |
| 35563C-AJ-7 | FREDDIE MAC MILITARY HOUSING B 2015-R1 A | 04/25/2025 | Paydown | XXX | 3,124 | 3,124 | 3,260 | 3,242 | | (118) | | (118) | | 3,124 | | | | 46 | 10/25/2052 | 1.A |
| 35563C-AJ-7 | FREDDIE MAC MILITARY HOUSING B 2015-R1 A | 06/25/2025 | Paydown | XXX | 4,228 | 4,228 | 4,412 | 4,387 | | (160) | | (160) | | 4,228 | | | | 84 | 10/25/2052 | 1.B |
| 50207#-AA-0 | LMH FEE CLO 5.900% 06/21/48 | 06/21/2025 | Redemption 100.0000 | XXX | 88,618 | 88,618 | 88,618 | 88,618 | | | | | | 88,618 | | | | 2,614 | 06/21/2048 | 2.B PL |
| 0059999999 - Issuer Credit Obligations - Municipal Bonds - Special Revenues | | | | | 100,970 | 100,970 | 101,138 | 101,111 | | (277) | | (277) | | 100,835 | | 135 | 135 | 2,902 | XXX | XXX |
| Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 02748*-AB-9 | AMERICAN MEDIA & ENTERTAINMENT SECURED T | 04/01/2025 | Various | XXX | 131,015,625 | 131,015,625 | 130,363,806 | 130,988,005 | | 27,620 | | 27,620 | | 131,015,625 | | | | 4,013,718 | 04/01/2025 | 1.G Z |
| 16325#-AA-8 | CHELSEA 23RD REALTY LLC CONSTRUCTION LOA | 04/11/2025 | Redemption 100.0000 | XXX | 135,000,001 | 135,000,001 | 131,133,107 | 133,454,086 | | 1,096,083 | | 1,096,083 | | 135,000,001 | | | | 3,583,591 | 07/11/2025 | 3.A PL |
| G7858*-AA-9 | SCARCROFT TRUSTEES I LIMITED A CONSTRUCT | 04/17/2025 | Various | XXX | 2,328,825 | 2,328,825 | 2,172,897 | 2,203,967 | | | | | (31,071) | 2,328,825 | 155,928 | | 155,928 | 59,526 | 12/31/2025 | 2.A PL |
| 36209#-AA-7 | GEDR AT UNION STADIUM VILLAGE CONSTRUCTI | 04/24/2025 | Redemption 100.0000 | XXX | 35,000,000 | 35,000,000 | 35,000,000 | 29,731,241 | | | | | | 35,000,000 | | | | 245,670 | 01/01/2027 | 3.A PL |
| G9381@-AA-9 | VITA COVENTRY 1 LIMITED CONSTRUCTION LOA | 04/30/2025 | Various | XXX | 65,213,574 | 65,213,574 | 61,519,702 | 61,146,575 | | | | | 373,127 | 65,213,574 | 3,693,872 | | 3,693,872 | 2,150,164 | 04/30/2025 | 2.B PL |
| L2968@-AA-9 | EMERSON PROPCO SARL CONSTRUCTION 5.469 | 06/16/2025 | Various | XXX | 123,755,794 | 123,755,794 | 121,020,022 | 113,993,863 | | | | | 7,026,159 | 123,755,794 | 2,735,772 | | 2,735,772 | 3,157,437 | 06/16/2025 | 2.B PL |
| G0418*-AA-7 | ANCHORAGE GATEWAY (CW) LIMITED CONSTRUCT | 05/16/2025 | Various | XXX | 63,532,339 | 63,532,339 | 58,227,169 | 59,763,137 | | | | | (1,731,668) | 63,532,339 | 5,305,169 | | 5,305,169 | 1,806,710 | 06/24/2025 | 1.G PL |
| G8101*-AA-2 | SHINFIELD STUDIOS LIMITED CONSTRUCTION L | 06/04/2025 | Various | XXX | 288,947,247 | 288,947,247 | 265,018,724 | 264,553,396 | | | | | (1,476,042) | 288,947,247 | 23,928,522 | | 23,928,522 | 6,625,466 | 08/31/2025 | 2.B PL |
| G5955*-AA-5 | MEDFORD FUNDING DAC 9.757% 04/03/27 | 06/16/2025 | Various | XXX | 5,841,445 | 5,841,445 | 5,639,932 | 4,824,912 | | | | | 158,606 | 5,841,445 | 201,513 | | 201,513 | 91,184 | 04/03/2027 | 1.F PL |
| 0069999999 - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated) | | | | | 850,634,850 | 850,634,850 | 810,095,359 | 800,659,182 | | 1,123,703 | | 1,123,703 | 4,319,111 | 850,634,850 | 36,020,776 | | 36,020,776 | 21,733,466 | XXX | XXX |
| Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Corporate Bonds (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 50736*-AA-4 | LAISAH LLC PIK INTEREST 7.375% 04/01/2 | 04/01/2025 | Redemption 100.0000 | XXX | 9,585,401 | 9,585,401 | 9,520,574 | 9,577,683 | | 7,718 | | 7,718 | | 9,585,401 | | | | 41 | 04/01/2025 | 1.F Z |
| 50736*-AA-4 | LAISAH LLC PIK INTEREST 7.375% 04/01/2 | 04/01/2025 | No Broker | XXX | 454,362,529 | 454,362,529 | 451,289,633 | 453,996,686 | | 365,843 | | 365,843 | | 454,362,529 | | | | 1,921 | 04/01/2025 | 1.F Z |
| 61774A-A*-4 | MORGAN STANLEY DIRECT LENDING 7.550% 0 | 06/16/2025 | Various | XXX | 42,710,000 | 42,710,000 | 42,710,000 | 42,710,000 | | | | | | 42,710,000 | | | | 2,714,043 | 09/13/2025 | 2.C Z |
| 67118#-AC-8 | OHA TACTICAL INVESTMENT FUND 8.610% 02 | 06/02/2025 | Various | XXX | 43,578,770 | 43,578,770 | 43,578,770 | 43,578,770 | | | | | | 43,578,770 | | | | 2,122,559 | 02/03/2026 | 1.F PL |
| 440543-A*-7 | HORNBECK OFFSHORE SERVICES INC 9.250% | 05/09/2025 | Various | XXX | 279,000 | 279,000 | 279,000 | 125,550 | | | | | | 279,000 | | | | 7,602 | 01/01/2033 | 2.C Z |
| 000000-00-0 | CCO II SHORE HOLDCO LLC 6.796% 04/01/3 | 06/30/2025 | Various | XXX | 9,878,020 | 9,878,020 | 9,843,447 | | | 34,573 | | 34,573 | | 9,878,020 | | | | 74,706 | 04/01/2035 | 1.G Z |
| 00238*-AA-2 | AP SUNRISE LLC SENIOR NOTE 6.000% 05/3 | 05/31/2025 | Various | XXX | 1,242,408 | 1,242,408 | 1,183,728 | 1,138,783 | | (5,758) | | (5,758) | 44,814 | 1,242,408 | 64,569 | | 64,569 | 74,475 | 05/31/2048 | 2.B PL |
| 71953*-AA-6 | PIBB MEMBER LLC 6.410% 12/10/49 | 06/20/2025 | Various | XXX | 1,639,430 | 1,639,430 | 1,639,430 | 1,639,430 | | | | | | 1,639,430 | | | | 49,625 | 12/10/2049 | 2.B PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identi-fication | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| 007903-BG-1 | ADVANCED MICRO DEVICES 4.393% 06/01/52 | 04/15/2025 | MKX | XXX | 4,103 | 5,000 | 4,461 | 4,474 | | 3 | | 3 | | 4,476 | | (373) | (373) | 82 | 06/01/2052 | 1.F FE |
| 02772A-AA-7 | AMERICAN NATIONAL GROUP 6.144% 06/13/3 | 04/02/2025 | Various | XXX | 6,893,228 | 6,800,000 | 6,800,000 | 6,800,000 | | | | | | 6,800,000 | | 93,228 | 93,228 | 127,659 | 06/13/2032 | 2.B FE |
| 03063U-AA-9 | AMERICOLD REALTY OPER PA 5.409% 09/12/ | 06/10/2025 | RBC CAPITAL MARKETS LLC | XXX | 5,271,970 | 5,500,000 | 5,508,120 | 5,507,901 | | (253) | | (253) | | 5,507,648 | | (235,678) | (235,678) | 222,295 | 09/12/2034 | 2.B FE |
| 038222-AM-7 | APPLIED MATERIALS INC 4.350% 04/01/47 | 04/15/2025 | MKX | XXX | 4,159 | 5,000 | 4,640 | 4,649 | | 3 | | 3 | | 4,652 | | (492) | (492) | 118 | 04/01/2047 | 1.F FE |
| 04010L-BE-2 | ARES CAPITAL CORP ARCC 7 01/15/27 7.00 | 06/02/2025 | Various | XXX | 5,151,500 | 5,000,000 | 4,962,850 | 4,978,115 | | 3,227 | | 3,227 | | 4,981,342 | | 170,158 | 170,158 | 221,667 | 01/15/2027 | 2.B FE |
| 09581C-AA-9 | BLUE OWL CREDIT INCOME 6.600% 09/15/29 | 04/30/2025 | Various | XXX | 16,272,394 | 16,000,000 | 16,285,760 | 14,246,060 | | (9,387) | | (9,387) | | 16,272,394 | | | | 660,000 | 09/15/2029 | 2.C FE |
| 09581C-AC-5 | BLUE OWL CREDIT INCOME 5.800% 03/15/30 | 04/30/2025 | No Broker | XXX | 2,476,852 | 2,500,000 | 2,474,300 | 2,475,519 | | 1,333 | | 1,333 | | 2,476,852 | | | | 91,431 | 03/15/2030 | 2.C FE |
| 09951L-AC-7 | BOOZ ALLEN HAMILTON INC BOOZ ALLEN HAMIL | 04/15/2025 | WELLS FARGO | XXX | 4,958 | 5,000 | 4,857 | 4,871 | | 3 | | 3 | | 4,874 | | 84 | 84 | 208 | 08/04/2033 | 2.C FE |
| 12621E-AK-9 | CNO FINANCIAL GROUP INC 5.250% 05/30/2 | 05/27/2025 | Call 100.0000 | XXX | 5,000 | 5,000 | 4,989 | 4,997 | | 3 | | 3 | | 5,000 | | | | 129 | 05/30/2025 | 2.C FE |
| 155431-AA-7 | CENTRAL STORAGE TRUST 4.823% 02/01/38 | 05/01/2025 | Redemption 100.0000 | XXX | 73,600 | 73,600 | 76,492 | 75,771 | | (2,171) | | (2,171) | | 73,600 | | | | 1,775 | 02/01/2038 | 1.C FE |
| 19260Q-AC-1 | COINBASE GLOBAL INC 3.375% 10/01/28 | 06/30/2025 | RBC CAPITAL MARKETS LLC | XXX | 6,937,500 | 7,400,000 | 4,884,000 | 5,635,547 | | 193,922 | | 193,922 | | 5,829,470 | | 1,108,030 | 1,108,030 | 187,313 | 10/01/2028 | 4.A FE |
| 24703T-AG-1 | DELL INT LLC / EMC CORP 5.300% 10/01/2 | 04/15/2025 | JPMORGAN SECURITIES INC | XXX | 5,044 | 5,000 | 4,972 | 4,978 | | 1 | | 1 | | 4,979 | | 65 | 65 | 144 | 10/01/2029 | 2.B FE |
| 247361-ZX-9 | DELTA AIR LINES INC 7.000% 05/01/25 | 05/01/2025 | Maturity | XXX | 1,000,000 | 1,000,000 | 1,013,324 | 1,002,798 | | (2,798) | | (2,798) | | 1,000,000 | | | | 35,000 | 05/01/2025 | 2.B FE |
| 25278X-AV-1 | DIAMONDBACK ENERGY INC FANG 6 1/4 03/15/ | 04/15/2025 | MKX | XXX | 5,137 | 5,000 | 4,996 | 4,996 | | | | | | 4,997 | | 141 | 141 | 183 | 03/15/2033 | 2.B FE |
| 337738-BH-0 | FISERV INC FI 5 5/8 08/21/33 5.625% 08 | 04/24/2025 | Various | XXX | 7,102,270 | 7,000,000 | 6,960,849 | 6,966,333 | | 932 | | 932 | | 6,967,265 | | 135,005 | 135,005 | 266,875 | 08/21/2033 | 2.B FE |
| 40168*-AA-2 | GUGGENHEIM LOAN SERV CO LLC 20.577% 07/ | 06/15/2025 | Redemption 100.0000 | XXX | 39,569 | 39,569 | 39,569 | 39,569 | | | | | | 39,569 | | | | 2,876 | 07/15/2055 | 1.C |
| 459506-AL-5 | INTL FLAVORS & FRAGRANCE 5.000% 09/26/ | 05/20/2025 | Call 84.3230 | XXX | 843 | 1,000 | 911 | 911 | | 1 | | 1 | | 912 | | | | (36) | 09/26/2048 | 2.C FE |
| 505861-AC-8 | LAFARGE SA 7.125% 07/15/36 | 05/30/2025 | JPMORGAN SECURITIES INC | XXX | 5,455 | 5,000 | 5,696 | 5,660 | | (17) | | (17) | | 5,642 | | (187) | (187) | 314 | 07/15/2036 | 2.A FE |
| 512807-AT-5 | LAM RESEARCH CORP LRCX 4 7/8 03/15/49 | 04/15/2025 | CITIGROUP GLOBAL MARKETS | XXX | 4,451 | 5,000 | 4,757 | 4,764 | | 1 | | 1 | | 4,765 | | (314) | (314) | 143 | 03/15/2049 | 1.G FE |
| 56585A-AF-9 | MARATHON PETROLEUM CORP MPC 6 1/2 03/01/ | 04/15/2025 | MKX | XXX | 4,914 | 5,000 | 5,089 | 5,085 | | (1) | | (1) | | 5,085 | | (171) | (171) | 203 | 03/01/2041 | 2.B FE |
| 573284-AW-6 | MARTIN MARIETTA MATERIAL 2.400% 07/15/ | 04/15/2025 | MKX | XXX | 4,277 | 5,000 | 4,043 | 4,190 | | 30 | | 30 | | 4,220 | | 56 | 56 | 90 | 07/15/2031 | 2.B FE |
| 595112-BV-4 | MICRON TECHNOLOGY INC MU 6 3/4 11/01/29 | 04/15/2025 | MORGAN STANLEY | XXX | 5,290 | 5,000 | 5,092 | 5,075 | | (4) | | (4) | | 5,071 | | 219 | 219 | 155 | 11/01/2029 | 2.C FE |
| 595112-CG-6 | MICRON TECHNOLOGY INC MU 5.65 11/01/32 | 04/25/2025 | Various | XXX | 10,036,200 | 10,000,000 | 9,972,800 | | | | | | | 9,972,800 | | 63,400 | 63,400 | | 11/01/2032 | 1.A |
| 595112-CH-4 | MICRON TECHNOLOGY INC MU 6.05 11/01/35 | 04/24/2025 | STIFEL NICOLAUS & CO | XXX | 5,013,450 | 5,000,000 | 4,995,000 | | | | | | | 4,995,000 | | 18,450 | 18,450 | | 11/01/2035 | 1.A |
| 60856B-AC-8 | MOLEX ELECTRONICS TECH 3.900% 04/15/25 | 04/15/2025 | Maturity | XXX | 500,000 | 500,000 | 490,275 | 499,650 | | 350 | | 350 | | 500,000 | | | | 9,750 | 04/15/2025 | 2.A FE |
| 654579-AP-6 | NIPPON LIFE INSURANCE NIPLIF 6 1/2 04/30 | 04/28/2025 | Various | XXX | 7,100,750 | 7,000,000 | 7,000,000 | | | | | | | 7,000,000 | | 100,750 | 100,750 | | 04/30/2055 | 1.G FE |
| 655663-AB-8 | NORDSON CORP NORDSON CORPORATION 5.800 | 04/15/2025 | MKX | XXX | 5,070 | 5,000 | 5,267 | 5,247 | | (7) | | (7) | | 5,240 | | (170) | (170) | 170 | 09/15/2033 | 2.B FE |
| 67401P-AE-8 | OAKTREE SPECIALTY LEND 6.340% 02/27/30 | 06/03/2025 | Various | XXX | 4,925,530 | 5,000,000 | 4,999,600 | | | 15 | | 15 | | 4,999,615 | | (74,085) | (74,085) | 68,507 | 02/27/2030 | 2.C FE |
| 69120V-AR-2 | BLUE OWL CREDIT INCOME ORCINC 7.95 06/13 | 04/30/2025 | No Broker | XXX | 14,852,380 | 14,917,000 | 14,820,487 | 14,846,473 | | 5,907 | | 5,907 | | 14,852,380 | | | | 451,301 | 06/13/2028 | 2.C FE |

E05.1

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identi-fication | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| 694308-KE-6 | PACIFIC GAS & ELECTRIC 4.950% 06/08/25 | 06/08/2025 | Various | XXX | 5,000,000 | 5,000,000 | 4,994,100 | 4,999,093 | | 907 | | 907 | | 5,000,000 | | | | 123,750 | 06/08/2025 | 2.B FE |
| 758750-AP-8 | REGAL REXNORD CORP 6.400% 04/15/33 | 04/15/2025 | MORGAN STANLEY | XXX | 4,974 | 5,000 | 5,164 | 5,155 | | (4) | | (4) | | 5,150 | | (177) | (177) | 161 | 04/15/2033 | 2.C FE |
| 79588T-AC-4 | SAMMONS FINANCIAL GROUP 4.450% 05/12/2 | 04/14/2025 | Various | XXX | 7,215,188 | 7,267,000 | 6,917,457 | 6,994,358 | | 29,860 | | 29,860 | | 7,024,218 | | 190,970 | 190,970 | 133,809 | 05/12/2027 | 2.A FE |
| 79588T-AD-2 | SAMMONS FINANCIAL GROUP 3.350% 04/16/3 | 04/14/2025 | GOLDMAN SACHS & CO | XXX | 4,416,450 | 5,000,000 | 4,222,418 | 4,265,729 | | 27,431 | | 27,431 | | 4,293,161 | | 123,289 | 123,289 | 83,285 | 04/16/2031 | 2.A FE |
| 925650-AK-9 | VICI PROPERTIES LP VICI 5 5/8 04/01/35 | 04/01/2025 | Various | XXX | 6,238,563 | 6,250,000 | 6,201,188 | | | 3 | | 3 | | 6,201,191 | | 37,372 | 37,372 | 352 | 04/01/2035 | 2.C FE |
| 928881-AF-8 | VONTIER CORP 2.950% 04/01/31 | 04/15/2025 | CITADEL SECURITIES | XXX | 4,224 | 5,000 | 4,169 | 4,257 | | 29 | | 29 | | 4,285 | | (61) | (61) | 80 | 04/01/2031 | 2.C FE |
| 949746-RN-3 | WELLS FARGO & COMPANY 5.875% Perpet | 06/16/2025 | Call 100.0000 | XXX | 600,000 | 600,000 | 622,136 | 601,268 | | (1,268) | | (1,268) | | 600,000 | | | | 17,625 | 01/01/9999 | 2.B FE |
| 958102-AQ-8 | WESTERN DIGITAL CORP 2.850% 02/01/29 | 04/15/2025 | CITIGROUP GLOBAL MARKETS | XXX | 4,478 | 5,000 | 4,251 | 4,377 | | 39 | | 39 | | 4,416 | | 61 | 61 | 101 | 02/01/2029 | 2.C FE |
| 136385-AX-9 | CANADIAN NATL RESOURCES CNQCN 3.85 06/01 | 04/15/2025 | GOLDMAN SACHS & CO | XXX | 4,887 | 5,000 | 4,705 | 4,810 | | 21 | | 21 | | 4,831 | | 56 | 56 | 72 | 06/01/2027 | 2.A FE |
| G1981*-AA-2 | CAYMAN UNIVERSE HOLDINGS LLC Foreign Bon | 06/30/2025 | Redemption 100.0000 | XXX | 870,854 | 870,854 | 870,854 | 870,854 | | | | | | 870,854 | | | | 16,533 | 09/30/2045 | 1.D PL |
| 55608X-AB-3 | MACQUARIE BANK LTD 4.875% 06/10/25 | 06/10/2025 | Maturity | XXX | 500,000 | 500,000 | 498,670 | 499,927 | | 73 | | 73 | | 500,000 | | | | 12,188 | 06/10/2025 | 2.A FE |
| 67078A-AF-0 | NVENT FINANCE SARL 5.650% 05/15/33 | 04/15/2025 | GOLDMAN SACHS & CO | XXX | 4,917 | 5,000 | 5,094 | 5,087 | | (2) | | (2) | | 5,085 | | (169) | (169) | 118 | 05/15/2033 | 2.C FE |
| 892331-AM-1 | TOYOTA MOTOR CORP 1.339% 03/25/26 | 04/15/2025 | MKX | XXX | 4,842 | 5,000 | 4,659 | 4,799 | | 46 | | 46 | | 4,845 | | (3) | (3) | 37 | 03/25/2026 | 1.E FE |
| 0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated) | | | | | 681,850,829 | 682,584,581 | 675,742,643 | 634,160,249 | | 650,604 | | 650,604 | 44,814 | 680,121,442 | 64,569 | 1,729,454 | 1,794,023 | 7,781,435 | XXX | XXX |
| Issuer Credit Obligations - Corporate Bonds (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| 06652*-AB-4 | BANNER CREEK BRIDGE LLC REVOLVER 8.432 | 04/01/2025 | DIRECT | XXX | 191,000,000 | 191,000,000 | 191,000,000 | | | | | | | 191,000,000 | | | | 44,746 | 07/20/2028 | 2.B PL |
| 0099999999 - Issuer Credit Obligations - Corporate Bonds (Affiliated) | | | | | 191,000,000 | 191,000,000 | 191,000,000 | | | | | | | 191,000,000 | | | | 44,746 | XXX | XXX |
| Issuer Credit Obligations - Mandatory Convertible Bonds (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Mandatory Convertible Bonds (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 68278A-AA-7 | ONESKY CLASS A LOAN TRU CLASS A 3.875% | 04/30/2025 | Various | XXX | 644,633 | 644,633 | 638,187 | 640,559 | | 4,074 | | 4,074 | | 644,633 | | | | 12,536 | 07/15/2029 | 1.F FE |
| 68278T-AA-6 | ONESKY PASS THROUGH TRUST 2021 CLASS B | 04/30/2025 | Various | XXX | 627,397 | 627,397 | 621,123 | 622,943 | | 4,454 | | 4,454 | | 627,397 | | | | 15,585 | 01/15/2031 | 2.C FE |
| 68279H-AA-1 | ONESKY PASS THROUGH TRUST 2021 CLASS C | 04/30/2025 | Various | XXX | 268,884 | 268,884 | 268,212 | 268,424 | | 460 | | 460 | | 268,884 | | | | 452 | 01/15/2031 | 3.C FE |
| 0129999999 - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated) | | | | | 1,540,914 | 1,540,914 | 1,527,522 | 1,531,926 | | 8,988 | | 8,988 | | 1,540,914 | | | | 28,573 | XXX | XXX |
| Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Systematic Value | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 03063U-AB-7 | AMERICOLD REALTY OPER PA 5.600% 05/15/ | 06/10/2025 | WELLS FARGO | XXX | 4,946,500 | 5,000,000 | 4,993,100 | | | 147 | | 147 | | 4,993,247 | | (46,747) | (46,747) | 52,889 | 05/15/2032 | 2.B FE |
| 925650-AJ-2 | VICI PROPERTIES LP VICI 4 3/4 04/01/28 | 04/01/2025 | GOLDMAN SACHS & CO | XXX | 3,253,055 | 3,250,000 | 3,241,193 | | | | | | | 3,241,193 | | 11,863 | 11,863 | | 04/01/2028 | 2.C FE |
| 0169999999 - Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated) | | | | | 8,199,555 | 8,250,000 | 8,234,293 | | | 147 | | 147 | | 8,234,440 | | (34,884) | (34,884) | 52,889 | XXX | XXX |
| Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Bank Loans - Issued (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 000000-00-0 | SVF II FINCO TERM LOAN 6.000% 12/23/25 | 06/24/2025 | Redemption 100.0000 | XXX | 3,304,710 | 3,304,710 | 3,304,710 | 3,304,710 | | | | | | 3,304,710 | | | | 3,768 | 12/23/2025 | 1.F PL |
| 0209999999 - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated) | | | | | 3,304,710 | 3,304,710 | 3,304,710 | 3,304,710 | | | | | | 3,304,710 | | | | 3,768 | XXX | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| 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. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| Issuer Credit Obligations - Bank Loans - Acquired (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 126650-BS-8 | CVS PASS-THROUGH TRUST 7.507% 01/10/32 | 06/10/2025 | Redemption 100.0000 | XXX | 5,647 | 5,647 | 6,961 | 6,484 | | (837) | | (837) | | 5,647 | | | | 177 | 01/10/2032 | 2.B FE |
| 126650-BV-1 | CVS PASS-THROUGH TRUST 5.773% 01/10/33 | 06/10/2025 | Redemption 100.0000 | XXX | 32,096 | 32,096 | 31,154 | 31,256 | | 840 | | 840 | | 32,096 | | | | 773 | 01/10/2033 | 2.B |
| 12672*-AA-0 | CVS WAKEFIELD MA CTL 5.440% 02/15/37 | 06/15/2025 | Various | XXX | 38,836 | 38,836 | 38,836 | 38,836 | | | | | | 38,836 | | | | 881 | 02/15/2037 | 2.B |
| 36244*-AA-8 | BOND WASHINGTON LLC CTL 3.350% 09/10/2 | 06/10/2025 | Redemption 100.0000 | XXX | 118,737 | 118,737 | 118,737 | 118,737 | | | | | | 118,737 | | | | 1,658 | 09/10/2029 | 1.A |
| 55616*-AA-8 | 140 STATE STREET LLC CTL 6.020% 03/15/ | 06/15/2025 | Redemption 100.0000 | XXX | 31,864 | 31,864 | 31,864 | 31,864 | | | | | | 31,864 | | | | 800 | 03/15/2037 | 3.A |
| 93042#-AA-9 | DH-LAMBERTVILLE LLC CTL 5.440% 06/15/3 | 05/15/2025 | Redemption 100.0000 | XXX | 13,618 | 13,618 | 13,618 | 13,618 | | | | | | 13,618 | | | | 278 | 06/15/2033 | 3.A |
| 93042#-AA-9 | DH-LAMBERTVILLE LLC CTL 5.440% 06/15/3 | 06/15/2025 | Redemption 100.0000 | XXX | 6,855 | 6,855 | 6,855 | 6,855 | | | | | | 6,855 | | | | 186 | 06/15/2033 | 3.A |
| 96928*-EH-6 | REBKEE PARTNERS NORGE LLC CTL 5.440% 1 | 06/25/2025 | Redemption 100.0000 | XXX | 25,253 | 25,253 | 25,253 | 25,253 | | | | | | 25,253 | | | | 573 | 10/25/2031 | 4.A |
| 0229999999 - Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated) | | | | | 272,906 | 272,906 | 273,278 | 272,903 | | 3 | | 3 | | 272,906 | | | | 5,326 | XXX | XXX |
| Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Certificates of Deposit (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Certificates of Deposit (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| 0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated) | | | | | 1,549,904,734 | 1,550,688,931 | 1,503,235,974 | 1,444,027,784 | | 1,785,465 | | 1,785,465 | 4,363,925 | 1,548,210,097 | 36,085,345 | 1,694,705 | 37,780,050 | 29,650,859 | XXX | XXX |
| 0499999999 - Subtotal - Issuer Credit Obligations (Affiliated) | | | | | 191,000,000 | 191,000,000 | 191,000,000 | | | | | | | 191,000,000 | | | | 44,746 | XXX | XXX |
| 0509999997 - Subtotals - Issuer Credit Obligations - Part 4 | | | | | 1,740,904,734 | 1,741,688,931 | 1,694,235,974 | 1,444,027,784 | | 1,785,465 | | 1,785,465 | 4,363,925 | 1,739,210,097 | 36,085,345 | 1,694,705 | 37,780,050 | 29,695,605 | XXX | XXX |
| 0509999999 - Subtotals - Issuer Credit Obligations | | | | | 1,740,904,734 | 1,741,688,931 | 1,694,235,974 | 1,444,027,784 | | 1,785,465 | | 1,785,465 | 4,363,925 | 1,739,210,097 | 36,085,345 | 1,694,705 | 37,780,050 | 29,695,605 | XXX | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | | | | | | | | | | | | | | | | |
| 36179R-TB-5 | GOVERNMENT NATIONAL MORTGAGE A MA3246 | 06/01/2025 | Paydown | XXX | 59,768 | 59,768 | 64,362 | 63,640 | | (3,872) | | (3,872) | | 59,768 | | | | 1,140 | 11/20/2045 | 1.A |
| 36179R-VC-0 | GOVERNMENT NATIONAL MORTGAGE A MA3311 | 06/01/2025 | Paydown | XXX | 86,912 | 86,912 | 92,805 | 91,860 | | (4,949) | | (4,949) | | 86,912 | | | | 1,416 | 12/20/2045 | 1.A |
| 36179R-VD-8 | GOVERNMENT NATIONAL MORTGAGE A MA3312 | 06/01/2025 | Paydown | XXX | 44,211 | 44,211 | 47,679 | 47,136 | | (2,924) | | (2,924) | | 44,211 | | | | 814 | 12/20/2045 | 1.A |
| 36179R-XE-4 | GOVERNMENT NATIONAL MORTGAGE A MA3377 | 06/01/2025 | Paydown | XXX | 61,615 | 61,615 | 65,711 | 65,062 | | (3,447) | | (3,447) | | 61,615 | | | | 1,023 | 01/20/2046 | 1.A |
| 36179R-XF-1 | GOVERNMENT NATIONAL MORTGAGE A MA3378 | 06/01/2025 | Paydown | XXX | 62,509 | 62,509 | 67,519 | 66,738 | | (4,229) | | (4,229) | | 62,509 | | | | 1,228 | 01/20/2046 | 1.A |
| 36202C-K5-1 | GOVERNMENT NATIONAL MORTGAGE A 2116 7 | 06/01/2025 | Paydown | XXX | 56 | 56 | 59 | 57 | | (1) | | (1) | | 56 | | | | 2 | 11/20/2025 | 1.A |
| 36202C-M9-1 | GOVERNMENT NATIONAL MORTGAGE A 2184 7 | 06/01/2025 | Paydown | XXX | 70 | 70 | 75 | 71 | | (2) | | (2) | | 70 | | | | 2 | 03/20/2026 | 1.A |
| 36202C-MA-8 | GOVERNMENT NATIONAL MORTGAGE A 2153 7 | 06/01/2025 | Paydown | XXX | 250 | 250 | 269 | 255 | | (5) | | (5) | | 250 | | | | 7 | 01/20/2026 | 1.A |
| 1019999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | 315,391 | 315,391 | 338,479 | 334,819 | | (19,429) | | (19,429) | | 315,391 | | | | 5,632 | XXX | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | | | | | | | | | | | | | | | | |
| 38373M-T5-9 | GOVERNMENT NATIONAL MORTGAGE A 2008-24 E | 06/01/2025 | Paydown | XXX | 686 | 686 | 679 | 682 | | 4 | | 4 | | 686 | | | | 15 | 11/16/2047 | 1.A |
| 38376G-VS-6 | GOVERNMENT NATIONAL MORTGAGE A 2010-123 | 06/01/2025 | Paydown | XXX | 10,654 | 10,654 | 8,896 | 9,014 | | 1,640 | | 1,640 | | 10,654 | | | | 173 | 10/16/2052 | 1.A |
| 38378N-P8-0 | GOVERNMENT NATIONAL MORTGAGE A 2014-48 D | 06/01/2025 | Paydown | XXX | 7,022 | 7,022 | 6,536 | 6,849 | | 172 | | 172 | | 7,022 | | | | 98 | 03/16/2049 | 1.A |
| 1029999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | 18,362 | 18,362 | 16,111 | 16,545 | | 1,816 | | 1,816 | | 18,362 | | | | 286 | XXX | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC) | | | | | | | | | | | | | | | | | | | | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identi-fication | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| 01F050-66-8 | FANNIE MAE 5.000% 07/25/25 | 05/21/2025 | BANK OF AMERICA | XXX | 48,000,000 | 50,000,000 | 48,000,000 | | | | | | | 48,000,000 | | | | 76,389 | 07/25/2025 | 1.A |
| 01F052-64-9 | FANNIE MAE TBA 5.500% 04/15/45 | 04/09/2025 | CITIGROUP GLOBAL MARKETS | XXX | 49,195,313 | 50,000,000 | 49,195,313 | | | | | | | 49,195,313 | | | | 99,306 | 04/15/2045 | 1.A |
| 01F052-66-4 | FANNIE MAE TBA 5.500% 06/01/45 | 05/22/2025 | BANK OF AMERICA | XXX | 128,785,156 | 131,000,000 | 128,785,156 | | | | | | | 128,785,156 | | | | 220,153 | 06/01/2045 | 1.A |
| 3132DW-HH-9 | FREDDIE MAC FR SD8332 6.000% 06/01/53 | 06/01/2025 | Paydown | XXX | 1,585,240 | 1,585,240 | 1,584,993 | 1,584,938 | | 302 | | 302 | | 1,585,240 | | | | 39,301 | 06/01/2053 | 1.A |
| 3132DW-HT-3 | FREDDIE MAC FR SD8342 5.500% 07/01/53 | 06/01/2025 | Paydown | XXX | 1,100,625 | 1,100,625 | 1,098,948 | 1,098,894 | | 1,731 | | 1,731 | | 1,100,625 | | | | 25,734 | 07/01/2053 | 1.A |
| 3132DW-HU-0 | FREDDIE MAC FR SD8343 6.000% 07/01/53 | 06/01/2025 | Paydown | XXX | 2,450,570 | 2,450,570 | 2,448,516 | 2,448,307 | | 2,263 | | 2,263 | | 2,450,570 | | | | 62,620 | 07/01/2053 | 1.A |
| 3132DW-K9-3 | FREDDIE MAC FR SD8420 5.500% 04/01/54 | 06/01/2025 | Paydown | XXX | 521,196 | 521,196 | 506,700 | 506,871 | | 14,325 | | 14,325 | | 521,196 | | | | 11,781 | 04/01/2054 | 1.A |
| 3132DW-KG-7 | FREDDIE MAC 5.500% 01/01/54 | 06/01/2025 | Paydown | XXX | 49,900 | 49,900 | 49,362 | 49,363 | | 537 | | 537 | | 49,900 | | | | 1,163 | 01/01/2054 | 1.A |
| 3132DW-L3-5 | FREDDIE MAC 5.500% 07/01/54 | 06/01/2025 | Paydown | XXX | 887,602 | 887,602 | 884,397 | 884,392 | | 3,210 | | 3,210 | | 887,602 | | | | 20,006 | 07/01/2054 | 1.A |
| 3132DW-LM-3 | FREDDIE MAC FR SD8432 6.000% 05/01/54 | 06/01/2025 | Paydown | XXX | 2,102,482 | 2,102,482 | 2,101,168 | 2,101,045 | | 1,437 | | 1,437 | | 2,102,482 | | | | 52,348 | 05/01/2054 | 1.A |
| 3132DW-M6-7 | FREDDIE MAC 4.000% 10/01/54 | 06/01/2025 | Paydown | XXX | 37,907 | 37,907 | 35,263 | 35,273 | | 2,635 | | 2,635 | | 37,907 | | | | 644 | 10/01/2054 | 1.A |
| 3132DW-MA-8 | FREDDIE MAC 5.500% 08/01/54 | 06/01/2025 | Paydown | XXX | 35,300 | 35,300 | 34,920 | 34,921 | | 380 | | 380 | | 35,300 | | | | 808 | 08/01/2054 | 1.A |
| 3132DW-MK-6 | FREDDIE MAC 5.500% 09/01/54 | 06/01/2025 | Paydown | XXX | 23,038 | 23,038 | 22,790 | 22,790 | | 248 | | 248 | | 23,038 | | | | 524 | 09/01/2054 | 1.A |
| 3132DW-MW-0 | FREDDIE MAC 4.500% 11/01/54 | 06/01/2025 | Paydown | XXX | 48,313 | 48,313 | 46,124 | 46,131 | | 2,182 | | 2,182 | | 48,313 | | | | 893 | 11/01/2054 | 1.A |
| 3132DW-MX-8 | FREDDIE MAC FR SD8474 5.000% 11/01/54 | 06/01/2025 | Paydown | XXX | 883,229 | 883,229 | 856,456 | 856,538 | | 26,691 | | 26,691 | | 883,229 | | | | 18,549 | 11/01/2054 | 1.A |
| 3132DW-PS-6 | FREDDIE MAC SD8533 5.500% 05/01/55 | 06/01/2025 | Paydown | XXX | 646,606 | 646,606 | 636,199 | | | 10,406 | | 10,406 | | 646,606 | | | | 4,977 | 05/01/2055 | 1.A |
| 3132HT-LL-8 | FREDDIEMAC STRIP 6.000% 01/15/43 | 06/01/2025 | Paydown | XXX | 3,749 | 3,749 | 4,348 | 4,272 | | (523) | | (523) | | 3,749 | | | | 95 | 01/15/2043 | 1.A |
| 3133BV-4V-4 | FREDDIE MAC FR QF8036 5.500% 02/01/53 | 06/01/2025 | Paydown | XXX | 144,539 | 144,539 | 143,568 | 143,576 | | 964 | | 964 | | 144,539 | | | | 3,364 | 02/01/2053 | 1.A |
| 3133C2-TN-8 | FREDDIE MAC FR QG2357 5.500% 05/01/53 | 06/01/2025 | Paydown | XXX | 69,963 | 69,963 | 69,493 | 69,497 | | 466 | | 466 | | 69,963 | | | | 1,562 | 05/01/2053 | 1.A |
| 3133CH-D6-9 | FREDDIE MAC FR QH4625 6.500% 11/01/53 | 06/01/2025 | Paydown | XXX | 10,212 | 10,212 | 10,132 | 10,133 | | 79 | | 79 | | 10,212 | | | | 252 | 11/01/2053 | 1.A |
| 3133CT-P2-9 | FREDDIE MAC 5.500% 09/01/54 | 06/01/2025 | Paydown | XXX | 72 | 72 | 71 | 71 | | 1 | | 1 | | 72 | | | | 2 | 09/01/2054 | 1.A |
| 3133CU-LN-4 | FREDDIE MAC 5.500% 09/01/54 | 06/01/2025 | Paydown | XXX | 128 | 128 | 126 | 126 | | 1 | | 1 | | 128 | | | | 3 | 09/01/2054 | 1.A |
| 3133CU-WR-3 | FREDDIE MAC 5.500% 09/01/54 | 06/01/2025 | Paydown | XXX | 1,152 | 1,152 | 1,140 | 1,140 | | 12 | | 12 | | 1,152 | | | | 26 | 09/01/2054 | 1.A |
| 3133CV-LP-7 | FREDDIE MAC 5.500% 09/01/54 | 06/01/2025 | Paydown | XXX | 93 | 93 | 92 | 92 | | 1 | | 1 | | 93 | | | | 2 | 09/01/2054 | 1.A |
| 3133CW-VK-5 | FREDDIE MAC 5.500% 10/01/54 | 06/01/2025 | Paydown | XXX | 842 | 842 | 833 | 833 | | 9 | | 9 | | 842 | | | | 19 | 10/01/2054 | 1.A |
| 3133CW-Y3-0 | FREDDIE MAC 5.500% 10/01/54 | 06/01/2025 | Paydown | XXX | 2,026 | 2,026 | 2,004 | 2,004 | | 22 | | 22 | | 2,026 | | | | 46 | 10/01/2054 | 1.A |
| 3133CX-CZ-1 | FREDDIE MAC 5.500% 10/01/54 | 06/01/2025 | Paydown | XXX | 40,648 | 40,648 | 40,210 | 40,211 | | 438 | | 438 | | 40,648 | | | | 1,108 | 10/01/2054 | 1.A |
| 3133CX-K2-5 | FREDDIE MAC 5.500% 09/01/54 | 06/01/2025 | Paydown | XXX | 579 | 579 | 573 | 573 | | 6 | | 6 | | 579 | | | | 13 | 09/01/2054 | 1.A |
| 3133D1-G4-5 | FREDDIE MAC 4.000% 11/01/54 | 06/01/2025 | Paydown | XXX | 8,079 | 8,079 | 7,516 | 7,518 | | 562 | | 562 | | 8,079 | | | | 135 | 11/01/2054 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identi-fication | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| 3136A1-C8-6 | FANNIE MAE 2011-101 NB 4.000% 10/25/41 | 06/01/2025 | Paydown | XXX | 33,722 | 33,722 | 33,161 | 33,440 | | 282 | | 282 | | 33,722 | | | | 628 | 10/25/2041 | 1.A |
| 31371F-EZ-1 | FANNIE MAE 6.500% 01/01/26 | 06/01/2025 | Paydown | XXX | 61 | 61 | 67 | 63 | | (2) | | (2) | | 61 | | | | 2 | 01/01/2026 | 1.A |
| 3138EQ-6Q-0 | FANNIE MAE AL8078 3.500% 10/01/30 | 06/01/2025 | Paydown | XXX | 227,165 | 227,165 | 239,836 | 233,761 | | (6,597) | | (6,597) | | 227,165 | | | | 3,315 | 10/01/2030 | 1.A |
| 3138EQ-TZ-5 | FANNIE MAE AL7767 4.500% 06/01/44 | 06/01/2025 | Paydown | XXX | 98,534 | 98,534 | 107,156 | 105,542 | | (7,008) | | (7,008) | | 98,534 | | | | 1,731 | 06/01/2044 | 1.A |
| 3138WF-2T-2 | FANNIE MAE AS6185 3.500% 11/01/45 | 06/01/2025 | Paydown | XXX | 179,591 | 179,591 | 185,540 | 184,695 | | (5,104) | | (5,104) | | 179,591 | | | | 2,614 | 11/01/2045 | 1.A |
| 3138WF-CG-9 | FANNIE MAE AS5470 4.000% 07/01/45 | 06/01/2025 | Paydown | XXX | 298,043 | 298,043 | 323,483 | 320,218 | | (22,175) | | (22,175) | | 298,043 | | | | 5,000 | 07/01/2045 | 1.A |
| 3138WF-N3-6 | FANNIE MAE AS5809 3.500% 09/01/45 | 06/01/2025 | Paydown | XXX | 120,933 | 120,933 | 126,942 | 126,148 | | (5,215) | | (5,215) | | 120,933 | | | | 1,691 | 09/01/2045 | 1.A |
| 3138WF-TE-6 | FANNIE MAE AS5948 3.500% 10/01/45 | 06/01/2025 | Paydown | XXX | 177,651 | 177,651 | 186,478 | 185,275 | | (7,624) | | (7,624) | | 177,651 | | | | 2,871 | 10/01/2045 | 1.A |
| 3138YR-5L-8 | FANNIE MAE AZ0850 3.500% 07/01/45 | 06/01/2025 | Paydown | XXX | 205,701 | 205,701 | 215,376 | 214,165 | | (8,464) | | (8,464) | | 205,701 | | | | 3,165 | 07/01/2045 | 1.A |
| 3138YW-KA-4 | FANNIE MAE AZ4788 4.000% 10/01/45 | 06/01/2025 | Paydown | XXX | 157,475 | 157,475 | 168,031 | 167,191 | | (9,716) | | (9,716) | | 157,475 | | | | 2,427 | 10/01/2045 | 1.A |
| 31393D-DR-9 | FANNIE MAE 2003-58 PG 5.000% 07/25/33 | 06/01/2025 | Paydown | XXX | 9,779 | 9,779 | 9,528 | 9,707 | | 72 | | 72 | | 9,779 | | | | 203 | 07/25/2033 | 1.A |
| 31393W-W7-0 | FREDDIE MAC 2641 WB 5.000% 07/15/33 | 06/01/2025 | Paydown | XXX | 123,437 | 123,437 | 115,796 | 121,813 | | 1,624 | | 1,624 | | 123,437 | | | | 2,409 | 07/15/2033 | 1.A |
| 31395J-FN-1 | FREDDIE MAC 2882 GW 5.000% 11/15/34 | 06/01/2025 | Paydown | XXX | 31,979 | 31,979 | 31,220 | 31,793 | | 186 | | 186 | | 31,979 | | | | 725 | 11/15/2034 | 1.A |
| 31397P-DG-2 | FREDDIE MAC 3384 ZA 5.500% 11/15/37 | 06/01/2025 | Paydown | XXX | 227 | 227 | 225 | 226 | | 1 | | 1 | | 227 | | | | 5 | 11/15/2037 | 1.A |
| 31397R-ME-3 | FREDDIE MAC 3429 B 5.000% 03/15/38 | 06/01/2025 | Paydown | XXX | 10,074 | 10,074 | 9,911 | 10,017 | | 58 | | 58 | | 10,074 | | | | 212 | 03/15/2038 | 1.A |
| 31398F-VY-4 | FANNIE MAE 2009-95 PZ 6.000% 11/25/39 | 06/01/2025 | Paydown | XXX | 19,354 | 19,354 | 20,015 | 19,599 | | (245) | | (245) | | 19,354 | | | | 506 | 11/25/2039 | 1.A |
| 3140AB-2V-6 | FANNIE MAE 5.500% 08/01/54 | 06/01/2025 | Paydown | XXX | 2,401 | 2,401 | 2,375 | 2,375 | | 26 | | 26 | | 2,401 | | | | 53 | 08/01/2054 | 1.A |
| 3140AE-2H-1 | FANNIE MAE 5.500% 06/01/54 | 06/01/2025 | Paydown | XXX | 91,928 | 91,928 | 90,936 | 90,939 | | 989 | | 989 | | 91,928 | | | | 2,109 | 06/01/2054 | 1.A |
| 3140AE-YK-9 | FANNIE MAE 5.500% 07/01/54 | 06/01/2025 | Paydown | XXX | 157,499 | 157,499 | 155,801 | 155,805 | | 1,694 | | 1,694 | | 157,499 | | | | 3,372 | 07/01/2054 | 1.A |
| 3140AJ-EQ-7 | FANNIE MAE 4.000% 11/01/54 | 06/01/2025 | Paydown | XXX | 6,250 | 6,250 | 5,814 | 5,816 | | 434 | | 434 | | 6,250 | | | | 105 | 11/01/2054 | 1.A |
| 3140AL-B3-6 | FANNIE MAE 5.500% 09/01/54 | 06/01/2025 | Paydown | XXX | 4,014 | 4,014 | 3,971 | 3,971 | | 43 | | 43 | | 4,014 | | | | 92 | 09/01/2054 | 1.A |
| 3140AM-QP-9 | FANNIE MAE 5.500% 08/01/54 | 06/01/2025 | Paydown | XXX | 928 | 928 | 918 | 918 | | 10 | | 10 | | 928 | | | | 21 | 08/01/2054 | 1.A |
| 3140AN-AA-7 | FANNIE MAE 5.500% 08/01/54 | 06/01/2025 | Paydown | XXX | 20,449 | 20,449 | 20,228 | 20,229 | | 220 | | 220 | | 20,449 | | | | 392 | 08/01/2054 | 1.A |
| 3140AU-H2-2 | FANNIE MAE 4.000% 11/01/54 | 06/01/2025 | Paydown | XXX | 1,729 | 1,729 | 1,608 | 1,608 | | 120 | | 120 | | 1,729 | | | | 29 | 11/01/2054 | 1.A |
| 3140MX-5M-2 | FANNIE MAE FN BW6251 3.500% 07/01/52 | 06/01/2025 | Paydown | XXX | 49,878 | 49,878 | 44,960 | 44,981 | | 4,896 | | 4,896 | | 49,878 | | | | 860 | 07/01/2052 | 1.A |
| 3140NC-UG-2 | FANNIE MAE FN BX7782 5.500% 03/01/53 | 06/01/2025 | Paydown | XXX | 347,160 | 347,160 | 344,827 | 344,845 | | 2,314 | | 2,314 | | 347,160 | | | | 8,490 | 03/01/2053 | 1.A |
| 3140NK-4F-5 | FANNIE MAE FN BY3521 5.500% 06/01/53 | 06/01/2025 | Paydown | XXX | 123,442 | 123,442 | 122,613 | 122,619 | | 823 | | 823 | | 123,442 | | | | 2,777 | 06/01/2053 | 1.A |
| 3140QU-4Z-6 | FANNIE MAE 5.500% 05/01/54 | 06/01/2025 | Paydown | XXX | 19,297 | 19,297 | 19,089 | 19,090 | | 208 | | 208 | | 19,297 | | | | 444 | 05/01/2054 | 1.A |
| 31418E-7A-2 | FANNIE MAE 5.500% 06/01/54 | 06/01/2025 | Paydown | XXX | 2,661 | 2,661 | 2,633 | 2,633 | | 29 | | 29 | | 2,661 | | | | 62 | 06/01/2054 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identi-fication | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| 31418E-P3-8 | FANNIE MAE FN MA4941 MTGE 5.500% 03/01 | 06/01/2025 | Paydown | XXX | 49,042 | 49,042 | 48,904 | 48,903 | | 139 | | 139 | | 49,042 | | | | 1,147 | 03/01/2053 | 1.A |
| 31418E-PD-6 | FANNIE MAE 5.500% 02/01/53 | 06/01/2025 | Paydown | XXX | 178,038 | 178,038 | 177,052 | 177,058 | | 981 | | 981 | | 178,038 | | | | 4,131 | 02/01/2053 | 1.A |
| 31418E-T7-5 | FANNIE MAE FN MA5073 6.000% 07/01/53 | 06/01/2025 | Paydown | XXX | 2,786,479 | 2,786,479 | 2,766,858 | 2,767,025 | | 19,454 | | 19,454 | | 2,786,479 | | | | 69,253 | 07/01/2053 | 1.A |
| 31418E-VA-5 | FANNIE MAE FN MA5108 6.000% 08/01/53 | 06/01/2025 | Paydown | XXX | 1,624,951 | 1,624,951 | 1,623,935 | 1,623,799 | | 1,152 | | 1,152 | | 1,624,951 | | | | 41,321 | 08/01/2053 | 1.A |
| 31418E-ZL-7 | FANNIE MAE 5.500% 01/01/54 | 06/01/2025 | Paydown | XXX | 11,163 | 11,163 | 11,043 | 11,043 | | 120 | | 120 | | 11,163 | | | | 258 | 01/01/2054 | 1.A |
| 31418F-AX-5 | FANNIE MAE MA5421 6.000% 07/01/54 | 06/01/2025 | Paydown | XXX | 2,599,916 | 2,599,916 | 2,596,666 | | | 3,250 | | 3,250 | | 2,599,916 | | | | 52,098 | 07/01/2054 | 1.A |
| 31418F-BN-6 | FANNIE MAE 5.500% 08/01/54 | 06/01/2025 | Paydown | XXX | 45,546 | 45,546 | 45,055 | 45,056 | | 490 | | 490 | | 45,546 | | | | 1,052 | 08/01/2054 | 1.A |
| 31418F-CG-0 | FANNIE MAE 5.500% 09/01/54 | 06/01/2025 | Paydown | XXX | 330,723 | 330,723 | 327,157 | 327,163 | | 3,560 | | 3,560 | | 330,723 | | | | 7,417 | 09/01/2054 | 1.A |
| 31418F-DB-0 | FANNIE MAE 5.500% 10/01/54 | 06/01/2025 | Paydown | XXX | 934 | 934 | 923 | 923 | | 10 | | 10 | | 934 | | | | 22 | 10/01/2054 | 1.A |
| 31418F-ED-5 | FANNIE MAE 5.500% 11/01/54 | 06/01/2025 | Paydown | XXX | 16,957 | 16,957 | 16,774 | 16,775 | | 182 | | 182 | | 16,957 | | | | 386 | 11/01/2054 | 1.A |
| 31418F-EX-1 | FANNIE MAE FN MA5549 3.500% 12/01/54 | 06/01/2025 | Paydown | XXX | 143,326 | 143,326 | 129,195 | 129,250 | | 14,076 | | 14,076 | | 143,326 | | | | 2,041 | 12/01/2054 | 1.A |
| 1039999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC) | | | | | 246,942,996 | 251,962,527 | 246,898,511 | 17,675,986 | | 53,678 | | 53,678 | | 246,942,996 | | | | 867,259 | XXX | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 02660T-GS-6 | AMERICAN HOME MORTGAGE INVESTM 2005-4 3A | 04/25/2025 | Paydown | XXX | 1,652 | 1,652 | 1,298 | 1,413 | | 239 | | 239 | | 1,652 | | | | 11 | 11/25/2045 | 2.A FM |
| 02660T-GS-6 | AMERICAN HOME MORTGAGE INVESTM 2005-4 3A | 06/25/2025 | Paydown | XXX | 3,688 | 3,688 | 2,898 | 3,153 | | 534 | | 534 | | 3,688 | | | | 34 | 11/25/2045 | 2.B FM |
| 10569Y-AA-5 | BRAVO RESIDENTIAL FUNDING TRUS 2023-NQM4 | 06/01/2025 | Paydown | XXX | 90,478 | 90,478 | 90,155 | 90,149 | | 329 | | 329 | | 90,478 | | | | 2,463 | 05/25/2063 | 1.A FE |
| 126671-5K-8 | COUNTRYWIDE ASSET-BACKED CERTI 2004-4 M1 | 06/25/2025 | Paydown | XXX | 26,155 | 26,155 | 24,586 | 25,753 | | 403 | | 403 | | 26,155 | | | | 533 | 07/25/2034 | 1.A FM |
| 17309A-AA-7 | CITIMORTGAGE ALTERNATIVE LOAN 2006-A1 1A | 06/01/2025 | Paydown | XXX | 4,154 | 4,657 | 4,040 | 4,286 | | (131) | | (131) | | 4,154 | | | | 111 | 04/25/2036 | 1.A FM |
| 25150Q-AA-5 | DEUTSCHE ALT-A SECURITIES INC 2006-OA1 A | 06/25/2025 | Paydown | XXX | 11,916 | 11,916 | 10,740 | 11,089 | | 827 | | 827 | | 11,916 | | | | 164 | 02/25/2047 | 1.A FM |
| 36169D-AA-0 | GCAT 2023-NQM2 A1 5.837% 11/25/67 | 06/01/2025 | Paydown | XXX | 47,776 | 47,776 | 47,056 | 47,101 | | 675 | | 675 | | 47,776 | | | | 1,151 | 11/25/2067 | 1.A |
| 45256V-AD-9 | IMPAC SECURED ASSETS CORP. 2006-2 1A2B | 06/25/2025 | Paydown | XXX | 3,389 | 3,389 | 2,750 | 3,025 | | 364 | | 364 | | 3,389 | | | | 68 | 08/25/2036 | 1.A FM |
| 92539D-AA-6 | VERUS SECURITIZATION TRUST 2023-2 A1 6 | 06/01/2025 | Paydown | XXX | 115,381 | 115,381 | 114,311 | 114,397 | | 985 | | 985 | | 115,381 | | | | 2,789 | 03/25/2068 | 1.A |
| 93935E-AC-8 | WASHINGTON MUTUAL MORTGAGE PAS 2006-8 A3 | 06/01/2025 | Paydown | XXX | 12,930 | 12,930 | 7,225 | 7,225 | | 5,705 | | 5,705 | | 12,930 | | | | 74 | 10/25/2036 | 2.C FM |
| 93935H-AH-0 | WASHINGTON MUTUAL MORTGAGE PAS 2006-7 A5 | 06/01/2025 | Paydown | XXX | 3,802 | 3,802 | 1,941 | 1,005 | 1,840 | 957 | | 2,797 | | 3,802 | | | | 20 | 09/25/2036 | 1.A FM |
| 1059999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) | | | | | 321,321 | 321,824 | 307,000 | 308,596 | 1,840 | 10,887 | | 12,727 | | 321,321 | | | | 7,418 | XXX | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 06054A-AY-5 | BANC OF AMERICA COMMERCIAL MOR 2015-UBS7 | 06/01/2025 | Paydown | XXX | | | 122,370 | 3,333 | | (3,333) | | (3,333) | | | | | | 11,280 | 09/15/2048 | 1.A FE |
| 06054M-AF-0 | BANC OF AMERICA COMMERCIAL MOR 2016-UB10 | 06/01/2025 | Paydown | XXX | | | 6,130 | 443 | | (443) | | (443) | | | | | | 396 | 07/15/2049 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identi-fication | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| 06427D-AT-0 | BANC OF AMERICA COMMERCIAL MOR 2017-BNK3 | 06/01/2025 | Paydown | XXX | | | 21,840 | 3,490 | | (3,490) | | (3,490) | | | | | | 1,179 | 02/15/2050 | 1.A FE |
| 12514M-BD-6 | CD COMMERCIAL MORTGAGE TRUST 2016-CD1 XA | 06/01/2025 | Paydown | XXX | | | 1,730 | 166 | | (166) | | (166) | | | | | | 105 | 08/10/2049 | 1.C FE |
| 12515G-AJ-6 | CD COMMERCIAL MORTGAGE TRUST 2017-CD3 XA | 06/01/2025 | Paydown | XXX | | | 2,094 | 335 | | (335) | | (335) | | | | | | 125 | 02/10/2050 | 1.B FE |
| 12531W-BC-5 | CFCRE COMMERCIAL MORTGAGE TRUS 2016-C3 X | 06/01/2025 | Paydown | XXX | | | 185,636 | 17,827 | | (17,827) | | (17,827) | | | | | | 11,465 | 01/10/2048 | 1.A FE |
| 12593Q-BF-6 | COMM MORTGAGE TRUST 2015-CR26 XA 0.993 | 06/01/2025 | Paydown | XXX | | | 330,217 | 51 | | (51) | | (51) | | | | | | 17,397 | 10/10/2048 | 1.A FE |
| 126281-BB-9 | CSAIL COMMERCIAL MORTGAGE TRUS 2015-C1 X | 06/01/2025 | Paydown | XXX | | | 1,095 | | | | | | | | | | | 14 | 04/15/2050 | 1.A FE |
| 12635Q-BH-2 | COMM MORTGAGE TRUST 2015-CR27 XA 0.999 | 06/01/2025 | Paydown | XXX | | | 143,340 | 9,105 | | (9,105) | | (9,105) | | | | | | 8,054 | 10/10/2048 | 1.A FE |
| 17290X-AY-6 | CITIGROUP COMMERCIAL MORTGAGE 2016-GC37 | 06/01/2025 | Paydown | XXX | | | 10,658 | 1,143 | | (1,143) | | (1,143) | | | | | | 647 | 04/10/2049 | 1.A FE |
| 17291C-BW-4 | CITIGROUP COMMERCIAL MORTGAGE 2016-C2 XA | 06/01/2025 | Paydown | XXX | | | 2,308 | 348 | | (348) | | (348) | | | | | | 165 | 08/10/2049 | 1.A FE |
| 17325D-AJ-2 | CITIGROUP COMMERCIAL MORTGAGE 2016-P5 XA | 06/01/2025 | Paydown | XXX | | | 1,869 | 272 | | (272) | | (272) | | | | | | 100 | 10/10/2049 | 1.B FE |
| 17325H-BU-7 | CITIGROUP COMMERCIAL MORTGAGE 2017-P7 XA | 06/01/2025 | Paydown | XXX | | | 3,462 | 630 | | (630) | | (630) | | | | | | 304 | 04/14/2050 | 1.A FE |
| 29429E-AF-8 | CITIGROUP COMMERCIAL MORTGAGE 2016-P4 XA | 06/01/2025 | Paydown | XXX | | | 505 | 68 | | (68) | | (68) | | | | | | 24 | 07/10/2049 | 1.A FE |
| 36252A-AE-6 | GS MORTGAGE SECURITIES TRUST 2015-GS1 XA | 06/01/2025 | Paydown | XXX | | | 131,148 | 11,711 | | (11,711) | | (11,711) | | | | | | 9,116 | 11/10/2048 | 1.B FE |
| 46590L-AV-4 | JPMDB COMMERCIAL MORTGAGE SECU 2016-C2 X | 06/01/2025 | Paydown | XXX | | | 4,549 | 342 | | (342) | | (342) | | | | | | 259 | 06/15/2049 | 1.B FE |
| 46590M-AT-7 | JP MORGAN CHASE COMMERCIAL MOR 2016-JP2 | 06/01/2025 | Paydown | XXX | | | 5,409 | 569 | | (569) | | (569) | | | | | | 292 | 08/15/2049 | 1.B FE |
| 46590R-AG-4 | JP MORGAN CHASE COMMERCIAL MOR 2016-JP3 | 06/01/2025 | Paydown | XXX | | | 2,053 | 292 | | (292) | | (292) | | | | | | 106 | 08/15/2049 | 1.A FE |
| 46644R-BB-0 | JPMBB COMMERCIAL MORTGAGE SECU 2015-C29 | 06/01/2025 | Paydown | XXX | | | 122,758 | 745 | | (745) | | (745) | | | | | | 5,058 | 05/15/2048 | 1.A FE |
| 46647T-AU-2 | JP MORGAN CHASE COMMERCIAL MOR 2017-JP5 | 06/01/2025 | Paydown | XXX | | | 5,707 | 1,027 | | (1,027) | | (1,027) | | | | | | 254 | 03/15/2050 | 1.A FE |
| 61690A-AF-1 | MORGAN STANLEY BAML TRUST 2015-C27 XA | 06/01/2025 | Paydown | XXX | | | 6,784 | 191 | | (191) | | (191) | | | | | | 384 | 12/15/2047 | 1.A FE |
| 61767F-BB-6 | MORGAN STANLEY CAPITAL I TRUST 2016-UB11 | 06/01/2025 | Paydown | XXX | | | 7,067 | 771 | | (771) | | (771) | | | | | | 383 | 08/15/2049 | 1.A FE |
| 94989N-BH-9 | WELLS FARGO COMMERCIAL MORTGAG 2015-C30 | 06/01/2025 | Paydown | XXX | | | 425,329 | 21,466 | | (21,466) | | (21,466) | | | | | | 21,678 | 09/15/2058 | 1.A FE |
| 94989T-BC-7 | WELLS FARGO COMMERCIAL MORTGAG 2015-LC22 | 06/01/2025 | Paydown | XXX | | | 166,599 | 9,459 | | (9,459) | | (9,459) | | | | | | 7,968 | 09/15/2058 | 1.A FE |
| 94989X-BF-1 | WELLS FARGO COMMERCIAL MORTGAG 2015-NXS4 | 06/01/2025 | Paydown | XXX | | | 6,627 | 525 | | (525) | | (525) | | | | | | 512 | 12/15/2048 | 1.A FE |
| 94989Y-BC-6 | WELLS FARGO COMMERCIAL MORTGAG 2016-C32 | 06/01/2025 | Paydown | XXX | | | 84,844 | 5,157 | | (5,157) | | (5,157) | | | | | | 5,439 | 01/15/2059 | 1.A FE |
| 95000C-BE-2 | WELLS FARGO COMMERCIAL MORTGAG 2016-NXS5 | 06/01/2025 | Paydown | XXX | | | 6,379 | 546 | | (546) | | (546) | | | | | | 427 | 01/15/2059 | 1.A FE |
| 95000F-AW-6 | WELLS FARGO COMMERCIAL MORTGAG 2016-C35 | 06/01/2025 | Paydown | XXX | | | 7,264 | 786 | | (786) | | (786) | | | | | | 396 | 07/15/2048 | 1.A FE |
| 95000P-AH-7 | WELLS FARGO COMMERCIAL MORTGAG 2016-C37 | 06/01/2025 | Paydown | XXX | | | 5,049 | 1,094 | | (1,094) | | (1,094) | | | | | | 269 | 12/15/2049 | 1.A FE |
| 1079999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) | | | | | | | 1,820,820 | 91,892 | | (91,892) | | (91,892) | | | | | | 103,796 | XXX | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identi-fication | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| 00111G-AE-0 | ABPCI DIRECT LENDING FUND CLO 2023-12A C | 05/29/2025 | Various | XXX | 12,400,000 | 12,400,000 | 12,400,000 | 12,400,000 | | | | | | 12,400,000 | | | | 644,554 | 04/29/2035 | 1.F FE |
| 00119A-AG-0 | AGL CLO LTD. 2023-24A C 7.782% 07/25/3 | 05/23/2025 | Various | XXX | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 463,369 | 07/25/2036 | 1.F FE |
| 00119A-AJ-4 | AGL CLO LTD. 2023-24A D 9.782% 07/25/3 | 05/23/2025 | Various | XXX | 11,250,000 | 11,250,000 | 11,250,000 | 11,250,000 | | | | | | 11,250,000 | | | | 652,540 | 07/25/2036 | 2.C FE |
| 00120N-AG-9 | AGL CLO LTD. 2023-25A D 9.569% 07/21/3 | 06/25/2025 | Various | XXX | 11,000,000 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | | 11,000,000 | | | | 732,662 | 07/21/2036 | 2.C FE |
| 03770J-AA-8 | APIDOS CLO LTD 2023-43A E 12.032% 04/25 | 06/18/2025 | Call 100.0000 | XXX | 3,000,000 | 3,000,000 | 3,025,982 | 2,476,718 | | (797) | | (797) | | 3,025,102 | | (25,102) | (25,102) | 222,004 | 04/25/2035 | 3.B FE |
| 15018T-AA-2 | CEDAR CREST 2021-1 LLC CLASS A-FL 6.06 | 04/15/2025 | Paydown | XXX | 7,636,045 | 7,636,045 | 7,635,859 | 7,636,008 | | 37 | | 37 | | 7,636,045 | | | | 243,028 | 10/17/2033 | 1.A FE |
| 15018T-AC-8 | CEDAR CREST 2021-1 LLC CLASS A-FX 2.10 | 04/15/2025 | Paydown | XXX | 5,559,019 | 5,559,019 | 5,559,019 | 5,559,019 | | | | | | 5,559,019 | | | | 29,185 | 10/17/2033 | 1.A FE |
| 15018U-AA-9 | CEDAR CREST 2021-2 LLC CLASS A-FL 6.04 | 04/17/2025 | Paydown | XXX | 53,392,936 | 53,392,936 | 53,391,771 | 53,392,206 | | 730 | | 730 | | 53,392,936 | | | | 913,844 | 01/17/2034 | 1.A FE |
| 15018U-AC-5 | CEDAR CREST 2021-2 LLC CLASS A-FX 2.68 | 04/17/2025 | Paydown | XXX | 16,408,683 | 16,408,683 | 16,408,683 | 16,408,683 | | | | | | 16,408,683 | | | | 220,849 | 01/17/2034 | 1.A FE |
| 33883D-AE-4 | FLATIRON CLO LTD 2023-1A C 7.630% 04/1 | 06/10/2025 | Various | XXX | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 255,074 | 04/17/2036 | 1.F FE |
| 33883D-AG-9 | FLATIRON CLO LTD 2023-1A D 9.530% 04/1 | 06/10/2025 | Various | XXX | 7,500,000 | 7,500,000 | 7,500,000 | 7,500,000 | | | | | | 7,500,000 | | | | 476,028 | 04/17/2036 | 2.C FE |
| 38139F-AG-5 | GOLDENTREE LOAN MANAGEMENT US 2023-17A C | 06/24/2025 | Various | XXX | 9,800,000 | 9,800,000 | 9,800,000 | 9,800,000 | | | | | | 9,800,000 | | | | 492,758 | 07/20/2036 | 1.F FE |
| 38139F-AJ-9 | GOLDENTREE LOAN MANAGEMENT US 2023-17A D | 06/24/2025 | Various | XXX | 8,900,000 | 8,900,000 | 8,900,000 | 8,900,000 | | | | | | 8,900,000 | | | | 572,179 | 07/20/2036 | 2.C FE |
| 44328D-AA-2 | HPS LOAN MANAGEMENT LTD 2023-17A E 12.2 | 04/08/2025 | Call 100.0000 | XXX | 1,200,000 | 1,200,000 | 1,189,671 | 1,105,258 | | 158 | | 158 | | 1,192,925 | | 7,075 | 7,075 | 66,404 | 04/23/2036 | 3.C FE |
| 44328H-AM-7 | HPS LOAN MANAGEMENT LTD 2023-17A D 9.7 | 04/08/2025 | Call 100.0000 | XXX | 5,500,000 | 5,500,000 | 5,500,000 | 5,500,000 | | | | | | 5,500,000 | | | | 253,235 | 04/23/2036 | 2.C FE |
| 46147K-AD-4 | INVESCO CLO LTD 2023-2A D 9.219% 04/21 | 05/08/2025 | Various | XXX | 6,365,000 | 6,365,000 | 6,301,350 | 6,313,113 | | 1,427 | | 1,427 | | 6,314,540 | | 50,460 | 50,460 | 330,417 | 04/21/2036 | 2.C FE |
| 56576C-AA-7 | MARANON LOAN FUNDING LTD 2022-1A X 6.7 | 04/15/2025 | Various | XXX | 7,272,727 | 7,272,727 | 7,272,727 | 7,272,727 | | | | | | 7,272,727 | | | | 256,671 | 11/25/2033 | 1.A FE |
| 56576C-AB-5 | MARANON LOAN FUNDING LTD 2022-1A A 7.0 | 04/15/2025 | Various | XXX | 230,000,000 | 230,000,000 | 230,000,000 | 230,000,000 | | | | | | 230,000,000 | | | | 8,466,051 | 11/25/2033 | 1.A FE |
| 56576C-AC-3 | MARANON LOAN FUNDING LTD 2022-1A B 8.1 | 04/15/2025 | Call 100.0000 | XXX | 40,000,000 | 40,000,000 | 40,000,000 | 40,000,000 | | | | | | 40,000,000 | | | | 1,694,801 | 11/25/2033 | 1.C FE |
| 56576C-AD-1 | MARANON LOAN FUNDING LTD 2022-1A C 9.5 | 04/15/2025 | Call 100.0000 | XXX | 31,500,000 | 31,500,000 | 31,500,000 | 31,500,000 | | | | | | 31,500,000 | | | | 1,549,643 | 11/25/2033 | 1.G FE |
| 56576C-AE-9 | MARANON LOAN FUNDING LTD 2022-1A D 11.7 | 04/15/2025 | Various | XXX | 19,200,000 | 19,200,000 | 19,200,000 | 19,200,000 | | | | | | 19,200,000 | | | | 1,162,945 | 11/25/2033 | 2.C FE |
| 56576C-AF-6 | MARANON LOAN FUNDING LTD 2022-1A E 14.7 | 04/15/2025 | Various | XXX | 20,836,264 | 20,836,264 | 20,836,264 | 20,836,264 | | | | | | 20,836,264 | | | | 871,923 | 11/25/2033 | 3.C FE |
| 675932-AL-1 | OCTAGON 58 LTD 2022-1A D 7.806% 07/15/ | 04/15/2025 | Paydown | XXX | 5,000,000 | 5,000,000 | 4,675,000 | 4,719,901 | | 280,099 | | 280,099 | | 5,000,000 | | | | 203,003 | 07/15/2037 | 2.C FE |
| 675947-AE-5 | OCTAGON 61 LTD 2023-2A C 7.269% 04/20/ | 04/25/2025 | Call 100.0000 | XXX | 3,750,000 | 3,750,000 | 3,750,000 | 3,750,000 | | | | | | 3,750,000 | | | | 144,403 | 04/20/2036 | 1.F FE |
| 675947-AG-0 | OCTAGON 61 LTD 2023-2A D 9.769% 04/20/ | 04/25/2025 | Call 100.0000 | XXX | 6,499,999 | 6,499,999 | 6,499,999 | 6,499,999 | | | | | | 6,499,999 | | | | 334,256 | 04/20/2036 | 2.C FE |
| 675947-AG-0 | OCTAGON 61 LTD 2023-2A D 9.769% 04/20/ | 04/21/2025 | Paydown | XXX | 1 | 1 | 1 | 1 | | | | | | 1 | | | | | 04/20/2036 | 2.C FE |
| 748950-AA-0 | RAM LLC RAM 2025-1 A 5.446% 05/15/40 | 06/15/2025 | Redemption 100.0000 | XXX | 977,829 | 977,829 | 977,829 | | | | | | | 977,829 | | | | 5,473 | 05/15/2040 | 1.A FE |
| 748950-AB-8 | RAM LLC RAM 2025-1 B 6.714% 05/15/40 | 06/15/2025 | Redemption 100.0000 | XXX | 172,648 | 172,648 | 172,648 | | | | | | | 172,648 | | | | 1,191 | 05/15/2040 | 1.F FE |
| 820502-AA-0 | SHAWNEE 2022-2 LLC CLASS A 6.633% 01/2 | 05/20/2025 | Paydown | XXX | 76,108,654 | 76,108,654 | 76,108,654 | 76,108,654 | | | | | | 76,108,654 | | | | 2,466,857 | 01/28/2036 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identi-fication | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| 82066D-BE-9 | SHAWNEE 1892 LLC CLASS A-RR 6.029% 10/ | 04/23/2025 | Paydown | XXX | 74,854,894 | 74,854,894 | 74,854,894 | 74,854,894 | | | | | | 74,854,894 | | | | 2,047,364 | 10/23/2036 | 1.A FE |
| 820821-AA-4 | SHAWNEE 2024-1 LLC 2024-1A A 6.029% 10 | 04/23/2025 | Paydown | XXX | 35,213,274 | 35,213,274 | 35,213,274 | 35,213,274 | | | | | | 35,213,274 | | | | 1,273,531 | 10/23/2036 | 1.A FE |
| 820830-AA-5 | SHAWNEE 2022-1 LLC CLASS A 6.283% 04/2 | 04/16/2025 | Various | XXX | 31,425,820 | 31,425,820 | 31,425,677 | 31,425,805 | | .6 | | .6 | | 31,425,810 | | .10 | .10 | 468,409 | 04/28/2034 | 1.A FE |
| 820830-AC-1 | SHAWNEE 2022-1 LLC CLASS B 6.783% 04/2 | 04/16/2025 | Call 100.0000 | XXX | 28,360,000 | 28,360,000 | 28,360,000 | 28,360,000 | | | | | | 28,360,000 | | | | 417,827 | 04/28/2034 | 1.C FE |
| 820830-AE-7 | SHAWNEE 2022-1 LLC CLASS C 7.783% 04/2 | 04/16/2025 | Call 100.0000 | XXX | 79,020,000 | 79,020,000 | 79,020,000 | 79,020,000 | | | | | | 79,020,000 | | | | 2,974,600 | 04/28/2034 | 1.F FE |
| 820830-AG-2 | SHAWNEE 2022-1 LLC CLASS D 9.283% 04/2 | 04/16/2025 | Call 100.0000 | XXX | 71,030,000 | 71,030,000 | 71,030,000 | 71,030,000 | | | | | | 71,030,000 | | | | 3,176,956 | 04/28/2034 | 2.C FE |
| 820830-AJ-6 | SHAWNEE 2022-1 LLC CLASS E 13.783% 04/2 | 04/16/2025 | Call 100.0000 | XXX | 33,300,000 | 33,300,000 | 33,300,000 | 33,300,000 | | | | | | 33,300,000 | | | | 995,658 | 04/28/2034 | 3.C FE |
| 82808E-AJ-0 | SILVER POINT CLO LTD 2023-2A C 7.969% | 04/16/2025 | Various | XXX | 13,600,000 | 13,600,000 | 13,600,000 | 13,600,000 | | | | | | 13,600,000 | | | | 560,844 | 04/20/2035 | 1.F FE |
| 00119V-AU-3 | AGL CLO 6 LTD 2020-6A DR 7.781% 07/20/ | 04/08/2025 | Various | XXX | 5,500,000 | 5,500,000 | 5,489,000 | 5,491,763 | | .293 | | .293 | | 5,492,055 | | .7,945 | .7,945 | 206,072 | 07/20/2034 | 2.C FE |
| 03768M-AQ-0 | APIDOS CLO LTD 2020-33A DR 7.537% 10/2 | 04/24/2025 | Call 100.0000 | XXX | 3,500,000 | 3,500,000 | 3,237,500 | 3,277,086 | | 7,673 | | 7,673 | | 3,284,758 | | 215,242 | 215,242 | 136,763 | 10/24/2034 | 2.C FE |
| 04942C-AL-0 | ATLAS SENIOR LOAN FUND LTD 2019-14A D | 05/12/2025 | Various | XXX | 10,007,500 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 7,500 | 7,500 | 487,245 | 07/20/2032 | 2.C FE |
| 05553M-AE-1 | BCRED BSL STATIC CLO LTD 2021-1A C 6.6 | 05/29/2025 | Various | XXX | 8,060,000 | 8,060,000 | 8,060,000 | 8,060,000 | | | | | | 8,060,000 | | | | 336,730 | 07/20/2034 | 1.F FE |
| 05553M-AG-6 | BCRED BSL STATIC CLO LTD 2021-1A D 7.8 | 05/29/2025 | Various | XXX | 8,500,000 | 8,500,000 | 8,500,000 | 8,500,000 | | | | | | 8,500,000 | | | | 417,440 | 07/20/2034 | 2.C FE |
| 09261M-AE-6 | BLACKROCK CLO 2021-6A C 7.781% 04/20/3 | 04/21/2025 | Various | XXX | 53,200,000 | 53,200,000 | 53,208,526 | 53,207,545 | | (373) | | (373) | | 53,207,171 | | (7,171) | (7,171) | 2,143,220 | 04/20/2033 | 1.F FE |
| 09261M-AG-1 | BLACKROCK CLO 2021-6A D 4.500% 04/20/3 | 04/21/2025 | Various | XXX | 63,881,288 | 63,881,288 | 63,881,288 | 63,881,288 | | | | | | 63,881,288 | | | | 1,437,329 | 04/20/2033 | 2.C FE |
| 09261M-AJ-5 | BLACKROCK CLO 2021-6A E 8.500% 04/20/3 | 04/21/2025 | Various | XXX | 26,600,000 | 26,600,000 | 26,600,000 | 26,600,000 | | | | | | 26,600,000 | | | | 1,130,500 | 04/20/2033 | 3.C FE |
| 12481N-AE-2 | CBAMR LTD 2017-4A C 6.268% 01/15/31 | 06/27/2025 | Various | XXX | 52,250,000 | 52,250,000 | 52,261,913 | 52,252,059 | | (1,676) | | (1,676) | | 52,250,383 | | (383) | (383) | 2,379,083 | 01/15/2031 | 1.A FE |
| 12481N-AF-9 | CBAMR LTD 2017-4A D 7.118% 01/15/31 | 06/27/2025 | Call 100.0000 | XXX | 31,750,000 | 31,750,000 | 31,132,748 | 31,414,543 | | 40,242 | | 40,242 | | 31,454,785 | | 295,215 | 295,215 | 1,636,824 | 01/15/2031 | 2.B FE |
| 12481P-AA-5 | CBAMR LTD 2017-4A E 10.318% 01/15/31 | 06/27/2025 | Various | XXX | 42,750,000 | 42,750,000 | 41,736,109 | 34,247,126 | | 90,628 | | 90,628 | | 41,901,385 | | 848,615 | 848,615 | 2,962,153 | 01/15/2031 | 3.B FE |
| 12481X-BA-7 | CBAMR LTD 2018-6A DR 8.218% 01/15/31 | 04/30/2025 | Call 100.0000 | XXX | 61,000,000 | 61,000,000 | 61,061,976 | 61,028,424 | | (2,488) | | (2,488) | | 61,025,936 | | (25,936) | (25,936) | 2,812,438 | 01/15/2031 | 2.A FE |
| 12482A-AE-9 | CBAMR LTD 2018-6A ER 11.868% 01/15/31 | 04/30/2025 | Various | XXX | 38,500,000 | 38,500,000 | 38,583,247 | 31,612,204 | | (3,938) | | (3,938) | | 38,566,866 | | (66,866) | (66,866) | 2,326,790 | 01/15/2031 | 3.C FE |
| 12509V-AN-2 | CBAM CLO MANAGEMENT 2020-12A DR 2.250% | 04/20/2025 | Paydown | XXX | 1,962,440 | 1,962,440 | 1,962,440 | 1,962,440 | | | | | | 1,962,440 | | | | 22,077 | 07/20/2034 | 2.C FE |
| 12510T-AE-4 | CBAM CLO MANAGEMENT 2019-11RA D 2.250% | 04/21/2025 | Paydown | XXX | 1,824,834 | 1,824,834 | 1,824,834 | 1,824,834 | | | | | | 1,824,834 | | | | 20,529 | 01/20/2035 | 2.C FE |
| 12511A-AG-9 | CBAM CLO MANAGEMENT 2020-13A C 2.250% | 04/20/2025 | Paydown | XXX | 2,059,005 | 2,059,005 | 2,059,005 | 2,059,005 | | | | | | 2,059,005 | | | | 23,164 | 01/20/2034 | 2.C FE |
| 14315B-AG-1 | CARLYLE GLOBAL MARKET STRATEGI 2017-4A C | 06/23/2025 | Various | XXX | 7,500,000 | 7,500,000 | 7,348,502 | 7,115,575 | | 10,081 | | 10,081 | | 7,426,966 | | 73,034 | 73,034 | 385,262 | 01/15/2030 | 1.G FE |
| 14315D-AG-7 | CARLYLE GLOBAL MARKET STRATEGI 2021-3SA | 04/15/2025 | Paydown | XXX | 2,368,595 | 2,368,595 | 2,368,595 | 2,368,595 | | | | | | 2,368,595 | | | | 26,647 | 04/15/2034 | 2.B FE |
| 16409T-AJ-8 | CHENANGO PARK CLO LTD 2018-1A C 7.518% | 04/08/2025 | Call 100.0000 | XXX | 14,000,000 | 14,000,000 | 14,001,500 | 14,000,639 | | (38) | | (38) | | 14,000,601 | | (601) | (601) | 527,407 | 04/15/2030 | 2.C FE |
| 26253Q-AG-6 | DRYDEN SENIOR LOAN FUND 2023-105A D 9 | 05/22/2025 | Various | XXX | 11,000,000 | 11,000,000 | 10,987,500 | 10,992,812 | | 170 | | 170 | | 10,992,981 | | 7,019 | 7,019 | 636,153 | 04/18/2036 | 2.C FE |
| 29002H-BE-8 | ELMWOOD CLO III LTD 2019-3A DRR 7.369% | 06/27/2025 | BANK OF AMERICA | XXX | 10,010,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 10,000 | 10,000 | 521,918 | 07/18/2037 | 2.C FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| 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. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| 38138C-AA-6 | GOLDENTREE LOAN MANAGEMENT US 2019-4A E | 04/17/2025 | Call 100.0000 | XXX | 2,750,000 | 2,750,000 | 2,563,683 | 2,111,108 | | 7,736 | | 7,736 | | 2,616,335 | | 133,665 | 133,665 | 114,607 | 04/24/2031 | 3.C FE |
| 38174Y-AE-5 | GOLUB CAPITAL PARTNERS CLO LTD 2015-24A | 05/05/2025 | Various | XXX | 16,000,000 | 16,000,000 | 15,959,375 | 15,990,261 | | 1,893 | | 1,893 | | 15,992,154 | | 7,846 | 7,846 | 586,633 | 11/05/2029 | 1.C FE |
| 38174Y-AG-0 | GOLUB CAPITAL PARTNERS CLO LTD 2015-24A | 05/05/2025 | Various | XXX | 12,250,000 | 12,250,000 | 12,250,000 | 12,250,000 | | | | | | 12,250,000 | | | | 529,208 | 11/05/2029 | 2.A FE |
| 40169C-AJ-5 | GUGGENHEIM CLO LTD 2021-4A D 4.150% 01 | 04/15/2025 | Paydown | XXX | 2,842,113 | 2,842,113 | 2,842,113 | 2,842,113 | | | | | | 2,842,113 | | | | 58,974 | 01/15/2034 | 2.C FE |
| 40170F-AA-4 | GUGGENHEIM MM CLO 2018-1 LTD 2018-1A A1 | 04/15/2025 | Paydown | XXX | 56,904 | 56,904 | 56,267 | 56,603 | | 302 | | 302 | | 56,904 | | | | 1,804 | 01/15/2031 | 1.A FE |
| 449272-AN-3 | ICG RHINEBECK CLO 2021-4 LTD 2021-4A D | 04/26/2025 | Paydown | XXX | 1,330,203 | 1,330,203 | 1,330,203 | 1,330,203 | | | | | | 1,330,203 | | | | 14,965 | 10/26/2034 | 2.C FE |
| 55817G-AG-6 | MADISON PARK FUNDING LTD 2023-63A C 7 | 06/05/2025 | Call 100.0000 | XXX | 7,500,000 | 7,500,000 | 7,500,000 | 7,500,000 | | | | | | 7,500,000 | | | | 374,544 | 04/21/2035 | 1.F FE |
| 559922-AG-4 | MAGNETITE CLO LTD 2023-36A D 9.172% 04 | 06/11/2025 | Various | XXX | 8,500,000 | 8,500,000 | 8,500,000 | 8,500,000 | | | | | | 8,500,000 | | | | 510,623 | 04/22/2036 | 2.C FE |
| 56577G-AJ-8 | MARANON LOAN FUNDING LTD 2020-1A C 4.5 | 04/15/2025 | Paydown | XXX | 2,928,186 | 2,928,186 | 2,928,186 | 2,928,186 | | | | | | 2,928,186 | | | | 65,884 | 01/15/2034 | 2.A FE |
| 56577J-AG-8 | MARANON LOAN FUNDING LTD 2021-2RA DR 4 | 04/15/2025 | Paydown | XXX | 4,771,921 | 4,771,921 | 4,771,324 | 4,771,762 | | 159 | | 159 | | 4,771,921 | | | | 107,368 | 07/15/2033 | 2.B FE |
| 56577L-AN-8 | MARANON LOAN FUNDING LTD 2021-1RA DR 4 | 04/15/2025 | Paydown | XXX | 3,317,501 | 3,317,501 | 3,317,501 | 3,317,501 | | | | | | 3,317,501 | | | | 74,644 | 07/15/2034 | 2.B FE |
| 62948R-AB-1 | NYLIM STRATFORD CDO LTD 2001-1A B 5.03 | 04/25/2025 | Paydown | XXX | 36,458 | 36,458 | 35,516 | 35,516 | | 942 | | 942 | | 36,458 | | | | 1,010 | 07/25/2036 | 6. * |
| 67116T-AM-8 | OAK HILL CREDIT PARTNERS 2023-15A D 9 | 06/18/2025 | Various | XXX | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 188,235 | 04/20/2035 | 2.C FE |
| 67571L-AJ-0 | OCTAGON 67 LTD 2023-1A D 9.482% 04/25/ | 05/20/2025 | Call 100.0000 | XXX | 12,500,000 | 12,500,000 | 12,500,000 | 12,500,000 | | | | | | 12,500,000 | | | | 693,292 | 04/25/2036 | 2.C FE |
| 67577Y-AA-5 | OCTAGON 67 LTD 2023-1A E 12.282% 04/25/ | 05/20/2025 | Various | XXX | 5,000,000 | 5,000,000 | 5,099,173 | 4,184,795 | | (2,410) | | (2,410) | | 5,097,118 | | (97,118) | (97,118) | 328,146 | 04/25/2036 | 3.C FE |
| 69703A-AG-7 | PALMER SQUARE CLO LTD 2023-2A C 7.269% | 05/22/2025 | Various | XXX | 10,500,000 | 10,500,000 | 10,500,000 | 10,500,000 | | | | | | 10,500,000 | | | | 461,574 | 04/20/2036 | 1.F FE |
| 69703A-AJ-1 | PALMER SQUARE CLO LTD 2023-2A D 9.269% | 05/22/2025 | Various | XXX | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 334,757 | 04/20/2036 | 2.C FE |
| 750104-AJ-0 | RAD CLO LTD 2023-19A D 10.019% 04/20/35 | 05/20/2025 | Various | XXX | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 596,736 | 04/20/2035 | 2.C FE |
| 87154E-BA-7 | SYMPHONY CLO LTD 2014-15A DR2 8.541% 0 | 06/06/2025 | JANNEY MONTGOMERY SCOTT LLC | XXX | 17,972,500 | 18,000,000 | 17,993,394 | 17,993,789 | | 63 | | 63 | | 17,993,852 | | (21,352) | (21,352) | 988,112 | 01/17/2032 | 2.C FE |
| 92919D-AG-3 | VOYA CLO LTD 2021-3A D 7.831% 01/20/35 | 04/15/2025 | Various | XXX | 8,000,000 | 8,000,000 | 8,006,324 | 7,654,721 | | (140) | | (140) | | 8,006,093 | | (6,093) | (6,093) | 306,522 | 01/20/2035 | 2.C FE |
| 97316J-AJ-2 | THL CREDIT WIND RIVER 2019-1 C 2019-1A D | 04/18/2025 | Various | XXX | 1,500,000 | 1,500,000 | 1,498,125 | 1,498,671 | | 83 | | 83 | | 1,498,754 | | 1,246 | 1,246 | 60,945 | 07/20/2034 | 2.C FE |
| 97316R-AG-0 | WIND RIVER CLO LTD 2023-1A C2 8.032% 0 | 06/18/2025 | Call 100.0000 | XXX | 7,500,000 | 7,500,000 | 7,443,750 | 7,453,854 | | 1,963 | | 1,963 | | 7,455,817 | | 44,183 | 44,183 | 401,969 | 04/25/2036 | 1.F FE |
| 97316R-AJ-4 | WIND RIVER CLO LTD 2023-1A D 10.612% 04 | 06/18/2025 | Call 100.0000 | XXX | 4,000,000 | 4,000,000 | 3,960,000 | 3,966,845 | | 1,140 | | 1,140 | | 3,967,985 | | 32,015 | 32,015 | 282,037 | 04/25/2036 | 2.C FE |
| 1099999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated) | | | | | 1,587,513,241 | 1,587,523,241 | 1,585,018,919 | 1,567,214,390 | | 433,965 | | 433,965 | | 1,586,022,793 | | 1,490,448 | 1,490,448 | 63,298,869 | XXX | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 14986@-AD-9 | CBAM CLO MANAGEMENT LLC 2017-4 VERTICAL | 06/27/2025 | Various | XXX | 19,955,486 | 19,955,486 | 19,955,486 | 19,955,486 | | | | | | 19,955,486 | | | | 842,655 | 01/15/2031 | 1.D FE |
| 14986@-AF-4 | CBAM CLO MANAGEMENT LLC 2017-4 SUB VERTI | 06/27/2025 | Redemption 100.0000 | XXX | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | | | 66,129 | 01/15/2031 | 1.F FE |
| G2000*-AA-7 | CARLYLE CREDIT OPPORTUNITIES F Corp Debt | 06/30/2025 | Various | XXX | 2,848,251 | 2,848,251 | 2,848,251 | 2,848,251 | | | | | | 2,848,251 | | | | 76,539 | 11/24/2032 | 1.F PL |
| 14307@-AA-7 | CARLYLE CREDIT OPPORTUNITIES F CLASS A N | 06/27/2025 | Various | XXX | 1,041,610 | 1,041,610 | 1,041,610 | 595,682 | | | | | | 1,041,610 | | | | 4,325 | 11/30/2035 | 1.G PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identi-fication | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| 14307@-AB-5 | CARLYLE CREDIT OPPORTUNITIES F CLASS B N | 06/27/2025 | DIRECT | XXX | 797,925 | 797,925 | 797,925 | 797,925 | | | | | | 797,925 | | | | 4,409 | 11/30/2035 | 2.B PL |
| 92978J-AH-6 | WACHOVIA STUDENT LOAN TRUST 2006-1 B 4 | 04/25/2025 | Paydown | XXX | 2,135 | 2,135 | 1,372 | 1,711 | | 424 | | 424 | | 2,135 | | | | 58 | 04/25/2040 | 1.C FE |
| 1119999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated) | | | | | 26,145,407 | 26,145,407 | 26,144,644 | 25,699,055 | | 424 | | 424 | | 26,145,407 | | | | 994,115 | XXX | XXX |
| Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 35114@-AA-5 | FOUR SIX FOUR AIRCRAFT ISSUER CLASS A LO | 06/15/2025 | Paydown | XXX | 6,266,523 | 6,266,523 | 6,266,523 | 6,266,523 | | | | | | 6,266,523 | | | | 109,719 | 12/20/2031 | 2.B PL |
| 35114@-AB-3 | FOUR SIX FOUR AIRCRAFT ISSUER CLASS B LO | 06/15/2025 | Paydown | XXX | 952,095 | 952,095 | 952,095 | 952,094 | | | | | | 952,095 | | | | 21,232 | 12/20/2031 | 4.B PL |
| 03789X-AE-8 | APPLEBEES/IHOP FUNDING LLC 2019-1A A2II | 06/17/2025 | Call 100.0000 | XXX | 544,500 | 544,500 | 499,002 | 517,261 | | 6,915 | | 6,915 | | 524,176 | | 20,324 | 20,324 | 13,716 | 06/05/2049 | 2.B FE |
| 233046-AF-8 | DB MASTER FINANCE LLC 2017-1 A2 II 4.0 | 05/20/2025 | Paydown | XXX | 28,820 | 28,820 | 28,649 | 28,659 | | 161 | | 161 | | 28,820 | | | | 581 | 11/20/2047 | 2.B FE |
| 233046-AK-7 | DB MASTER FINANCE LLC 2019-1A A2II 4.0 | 05/20/2025 | Paydown | XXX | 6,630 | 6,630 | 6,584 | 6,589 | | 41 | | 41 | | 6,630 | | | | 133 | 05/20/2049 | 2.B FE |
| 233046-AL-5 | DB MASTER FINANCE LLC 2019-1A A23 4.35 | 05/20/2025 | Paydown | XXX | 5,625 | 5,625 | 5,077 | 5,195 | | 430 | | 430 | | 5,625 | | | | 122 | 05/20/2049 | 2.B FE |
| 30332Y-AA-9 | FIP MASTER FUNDING LLC 2023-2A A1 5.70 | 06/15/2025 | Paydown | XXX | 17,813 | 17,813 | 16,614 | 16,878 | | 934 | | 934 | | 17,813 | | | | 423 | 10/15/2053 | 1.C FE |
| 30605Y-AB-7 | FALCON AEROSPACE LTD 2017-1 A 4.581% 0 | 06/15/2025 | Paydown | XXX | 18,519 | 18,519 | 18,559 | 18,519 | | | | | | 18,519 | | | | 424 | 02/15/2042 | 1.F FE |
| 30605Y-AB-7 | FALCON AEROSPACE LTD 2017-1 A 4.581% 0 | 05/15/2025 | Paydown | XXX | 4,862 | 4,862 | 4,873 | 4,862 | | | | | | 4,862 | | | | 93 | 02/15/2042 | 1.G FE |
| 34417M-AB-3 | FOCUS BRANDS FUNDING LLC 2017-1A A2II | 04/30/2025 | Paydown | XXX | 17,500 | 17,500 | 17,500 | 17,500 | | | | | | 17,500 | | | | 446 | 04/30/2047 | 2.B FE |
| 46433@-AA-6 | ISKANDAR VENTURES LLC 2019-1 A2 3.410% | 06/15/2025 | Paydown | XXX | 30,914 | 30,914 | 30,914 | 30,914 | | | | | | 30,914 | | | | 439 | 07/15/2040 | 1.E PL |
| 46617T-AB-0 | 321 HENDERSON RECEIVABLES LLC 2014-1A B | 06/15/2025 | Paydown | XXX | 7,896 | 7,896 | 7,889 | 7,892 | | 4 | | 4 | | 7,896 | | | | 167 | 03/16/2065 | 2.A FE |
| 46618A-AB-0 | 321 HENDERSON RECEIVABLES LLC 2014-2A B | 06/15/2025 | Paydown | XXX | 6,568 | 6,568 | 6,565 | 6,566 | | 2 | | 2 | | 6,568 | | | | 119 | 01/15/2075 | 2.C FE |
| 46618H-AB-5 | 321 HENDERSON RECEIVABLES LLC 2014-3A B | 06/15/2025 | Paydown | XXX | 4,933 | 4,933 | 4,932 | 4,932 | | 1 | | 1 | | 4,933 | | | | 88 | 06/15/2079 | 2.C FE |
| 46618L-AB-6 | 321 HENDERSON RECEIVABLES LLC 2015-1A B | 06/15/2025 | Paydown | XXX | 5,174 | 5,174 | 5,169 | 5,171 | | 3 | | 3 | | 5,174 | | | | 88 | 09/17/2074 | 2.B FE |
| 476681-AA-9 | JERSEY MIKE'S FUNDING LLC 2019-1A A2 4 | 05/15/2025 | Paydown | XXX | 12,050 | 12,050 | 11,967 | 12,005 | | 45 | | 45 | | 12,050 | | | | 267 | 02/15/2050 | 2.B FE |
| 47760Q-AB-9 | JIMMY JOHN'S FUNDING LLC 2017-1A A2II | 04/30/2025 | Paydown | XXX | 38,500 | 38,500 | 37,673 | 37,968 | | 532 | | 532 | | 38,500 | | | | 933 | 07/30/2047 | 2.B FE |
| 47760Q-AC-7 | JIMMY JOHN'S FUNDING LLC 2022-1A A2I 4 | 04/30/2025 | Paydown | XXX | 39,125 | 39,125 | 37,890 | 38,319 | | 806 | | 806 | | 39,125 | | | | 798 | 04/30/2052 | 2.B FE |
| 53000L-AA-0 | LIAS ADMINISTRATION FEE ISSUER 2018-1A A | 04/25/2025 | Paydown | XXX | 240,831 | 240,831 | 225,718 | 226,901 | | 13,930 | | 13,930 | | 240,831 | | | | 7,172 | 07/25/2048 | 2.C FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identi-fication | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| 553427-AA-3 | MARITIME PARTNERS LLC MP 2023-1A A 7.1 | 06/15/2025 | Paydown | XXX | 847,290 | 847,290 | 847,287 | 847,283 | | 7 | | 7 | | 847,290 | | | | 25,321 | 05/15/2063 | 1.F FE |
| 67181D-AE-1 | OAK STREET INVESTMENT GRADE NE 2020-1A A | 06/20/2025 | Paydown | XXX | 18,750 | 18,750 | 18,742 | 18,749 | | 1 | | 1 | | 18,750 | | | | 265 | 11/20/2050 | 2.A FE |
| 67190A-AC-0 | OAK STREET INVESTMENT GRADE NE 2021-1A A | 06/20/2025 | Paydown | XXX | 5,625 | 5,625 | 5,624 | 5,625 | | | | | | 5,625 | | | | 66 | 01/20/2051 | 2.A FE |
| 67190A-AD-8 | OAK STREET INVESTMENT GRADE NE 2021-1A A | 06/20/2025 | Paydown | XXX | 6,250 | 6,250 | 6,247 | 6,249 | | 1 | | 1 | | 6,250 | | | | 85 | 01/20/2051 | 2.A FE |
| 72703P-AC-7 | PLANET FITNESS MASTER ISSUER L 2019-1A A | 06/05/2025 | Paydown | XXX | 35,000 | 35,000 | 34,361 | 33,936 | | 1,064 | | 1,064 | | 35,000 | | | | 2,701 | 12/05/2049 | 2.B FE |
| 72703P-AD-5 | PLANET FITNESS MASTER ISSUER L 2022-1A A | 06/05/2025 | Paydown | XXX | 7,505 | 7,505 | 7,107 | 7,165 | | 340 | | 340 | | 7,505 | | | | 122 | 12/05/2051 | 2.B FE |
| 72703P-AE-3 | PLANET FITNESS MASTER ISSUER L 2022-1A A | 06/05/2025 | Paydown | XXX | 29,430 | 29,430 | 26,517 | 26,752 | | 2,678 | | 2,678 | | 29,430 | | | | 590 | 12/05/2051 | 2.B FE |
| 72703P-AG-8 | PLANET FITNESS MASTER ISSUER L 2024-1A A | 06/05/2025 | Paydown | XXX | 131,250 | 131,250 | 131,250 | 131,250 | | | | | | 131,250 | | | | 4,093 | 06/05/2054 | 2.B FE |
| 78396Y-AA-1 | SESAC FINANCE LLC 2019-1 A2 5.216% 07/ | 04/25/2025 | Paydown | XXX | 75,000 | 75,000 | 75,000 | 75,000 | | | | | | 75,000 | | | | 1,956 | 07/25/2049 | 2.C FE |
| 78396Y-AB-9 | SESAC FINANCE LLC 2022-1 A2 5.500% 07/ | 04/25/2025 | Paydown | XXX | 3,750 | 3,750 | 3,521 | 3,623 | | 127 | | 127 | | 3,750 | | | | 103 | 07/25/2052 | 2.C FE |
| 78520E-AA-4 | SABEY DATA CENTER ISSUER LLC 2020-1 A2 | 04/10/2025 | Various | XXX | 4,909,091 | 4,909,091 | 4,874,779 | 4,903,914 | | 3,698 | | 3,698 | | 4,907,612 | | 1,479 | 1,479 | 80,745 | 04/20/2045 | 1.F FE |
| 826525-AC-1 | SIERRA RECEIVABLES FUNDING CO 2020-2A C | 06/20/2025 | Paydown | XXX | 992,497 | 992,497 | 992,373 | 992,440 | | 57 | | 57 | | 992,497 | | | | 17,079 | 07/20/2037 | 2.B FE |
| 86212X-AF-7 | STORE MASTER FUNDING LLC 2023-1A A1 6 | 06/20/2025 | Paydown | XXX | 25,000 | 25,000 | 24,996 | 24,997 | | 3 | | 3 | | 25,000 | | | | 645 | 06/20/2053 | 1.A FE |
| 86212X-AG-5 | STORE MASTER FUNDING LLC 2023-1A A2 6 | 06/20/2025 | Paydown | XXX | 2,500 | 2,500 | 2,426 | 2,440 | | 60 | | 60 | | 2,500 | | | | 72 | 06/20/2053 | 1.C FE |
| 86213C-AB-1 | STORE MASTER FUNDING LLC 2015-1A A2 4 | 04/21/2025 | Various | XXX | 5,702,500 | 5,702,500 | 5,654,486 | 5,700,642 | | 1,858 | | 1,858 | | 5,702,500 | | | | 79,265 | 04/20/2045 | 1.C FE |
| 90357P-BC-7 | U.S. BANK NATIONAL ASSOCIATION USCLN 202 | 06/25/2025 | Paydown | XXX | 1,236,983 | 1,236,983 | 1,236,983 | 618,492 | | | | | | 1,236,983 | | | | 12,006 | 02/25/2032 | 1.D FE |
| 907825-AA-1 | UNION PACIFIC RR 2014-1 3.227% 05/14/2 | 05/14/2025 | Redemption 100.0000 | XXX | 17,200 | 17,200 | 17,200 | 17,200 | | | | | | 17,200 | | | | 278 | 05/14/2026 | 1.D FE |
| 95058X-AE-8 | WENDYS FUNDING LLC 2018-1 A2 II 3.884% | 06/15/2025 | Paydown | XXX | 12,721 | 12,721 | 12,485 | 12,498 | | 223 | | 223 | | 12,721 | | | | 247 | 03/15/2048 | 2.B FE |
| 95058X-AG-3 | WENDYS FUNDING LLC 2019-1A A2I 3.783% | 06/15/2025 | Paydown | XXX | 1,447 | 1,447 | 1,247 | 1,384 | | 63 | | 63 | | 1,447 | | | | 27 | 06/15/2049 | 2.B FE |
| 97064F-AA-3 | WILLIS ENGINE SECURITIZATION T 2020-A A | 06/15/2025 | Paydown | XXX | 171,225 | 171,225 | 171,222 | 171,224 | | 1 | | 1 | | 171,225 | | | | 2,303 | 03/15/2045 | 1.F FE |
| 97064F-AB-1 | WILLIS ENGINE SECURITIZATION T 2020-A B | 06/15/2025 | Paydown | XXX | 32,104 | 32,104 | 32,103 | 32,104 | | 1 | | 1 | | 32,104 | | | | 563 | 03/15/2045 | 2.B FE |
| 89989F-AA-2 | TURBINE ENGINE SECURITIZATION 2013-1A A | 06/15/2025 | Paydown | XXX | 5,698,429 | 5,698,429 | 5,637,120 | 5,691,580 | | 6,850 | | 6,850 | | 5,698,429 | | | | 100,215 | 12/13/2048 | 3.C FE |
| 1739999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated) | | | | | 28,210,425 | 28,210,425 | 27,997,269 | 27,529,295 | | 40,836 | | 40,836 | | 28,188,622 | | 21,803 | 21,803 | 485,707 | XXX | XXX |
| Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Affiliated) | | | | | | | | | | | | | | | | | | | | |
| 1889999999 - Subtotal - Asset-Backed Securities (Unaffiliated) | | | | | 1,889,467,143 | 1,894,497,177 | 1,888,541,753 | 1,638,870,578 | 1,840 | 430,285 | | 432,125 | | 1,887,954,892 | | 1,512,251 | 1,512,251 | 65,763,082 | XXX | XXX |
| 1909999997 - Subtotals - Asset-Backed Securities - Part 4 | | | | | 1,889,467,143 | 1,894,497,177 | 1,888,541,753 | 1,638,870,578 | 1,840 | 430,285 | | 432,125 | | 1,887,954,892 | | 1,512,251 | 1,512,251 | 65,763,082 | XXX | XXX |
| 1909999999 - Subtotals - Asset-Backed Securities | | | | | 1,889,467,143 | 1,894,497,177 | 1,888,541,753 | 1,638,870,578 | 1,840 | 430,285 | | 432,125 | | 1,887,954,892 | | 1,512,251 | 1,512,251 | 65,763,082 | XXX | XXX |
| 2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities | | | | | 3,630,371,877 | 3,636,186,108 | 3,582,777,727 | 3,082,898,362 | 1,840 | 2,215,750 | | 2,217,590 | 4,363,925 | 3,627,164,989 | 36,085,345 | 3,206,956 | 39,292,301 | 95,458,687 | XXX | XXX |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred | | | | | | | | | | | | | | | | | | | | |
| 000000-00-0 | YAK ACCESS LLC PREFERRED SERIES B-1 | 04/22/2025 | Redemption 0.0000 | | | | | | | | | | | | | | | 32,497 | XXX | 6. * |

E05.12

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identi-fication | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| 06055H-AH-6 | BANK OF AMERICA CORP BAC 6 5/8 PERP | 04/25/2025 | Various | 30,000,000.000 | 30,137,500 | | 30,000,000 | | | | | | | 30,000,000 | | 137,500 | 137,500 | 920 | XXX | 2.B FE |
| 172967-JM-4 | CITIGROUP INC CITIGROUP INC | 05/15/2025 | Call 100.0000 | 19,819,000.000 | 19,819,000 | | 19,021,693 | 11,312,951 | (779,258) | | | (779,258) | | 19,021,693 | | 797,308 | 797,308 | 282,357 | XXX | 3.A FE |
| 17327C-AV-5 | CITIGROUP INC C 6.95 PERP FF | 05/08/2025 | MKX | 5,000,000.000 | 4,956,330 | | 5,000,000 | | | | | | | 5,000,000 | | (43,670) | (43,670) | 83,979 | XXX | 3.A FE |
| 29273V-AL-4 | ENERGY TRANSFER LP ET 6 3/4 PERP F | 05/15/2025 | Call 100.0000 | 2,329,000.000 | 2,329,000 | | 2,333,658 | | | | | | | 2,333,658 | | (4,658) | (4,658) | 78,604 | XXX | 3.A FE |
| 808513-BD-6 | CHARLES SCHWAB CORP CHARLES SCHWAB CORP | 06/01/2025 | Various | 40,609,000.000 | 40,609,000 | | 38,461,978 | 39,188,632 | (1,894,784) | | | (1,894,784) | | 38,461,978 | | 2,147,023 | 2,147,023 | 529,908 | XXX | 2.C FE |
| 4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred | | | | | 97,850,830 | XXX | 94,817,329 | 50,501,583 | (2,674,042) | | | (2,674,042) | | 94,817,329 | | 3,033,503 | 3,033,503 | 1,008,265 | XXX | XXX |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred | | | | | | | | | | | | | | | | | | | | |
| Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred | | | | | | | | | | | | | | | | | | | | |
| Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred | | | | | | | | | | | | | | | | | | | | |
| 4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4 | | | | | 97,850,830 | XXX | 94,817,329 | 50,501,583 | (2,674,042) | | | (2,674,042) | | 94,817,329 | | 3,033,503 | 3,033,503 | 1,008,265 | XXX | XXX |
| 4509999999 - Preferred Stocks - Subtotals - Preferred Stocks | | | | | 97,850,830 | XXX | 94,817,329 | 50,501,583 | (2,674,042) | | | (2,674,042) | | 94,817,329 | | 3,033,503 | 3,033,503 | 1,008,265 | XXX | XXX |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other | | | | | | | | | | | | | | | | | | | | |
| 31340@-10-2 | FEDERAL HOME LOAN OF TOPEKA CLASS A | 05/09/2025 | DIRECT | 77.000 | 7,700 | XXX | 7,700 | 7,700 | | | | | | 7,700 | | | | | XXX | XXX |
| 31340@-11-0 | FEDERAL HOME LOAN OF TOPEKA CLASS B | 06/30/2025 | DIRECT | 78.466 | 7,847 | XXX | 2,483 | 6,765 | (4,282) | | | (4,282) | | 2,483 | | 5,364 | 5,364 | | XXX | XXX |
| 5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other | | | | | 15,547 | XXX | 10,183 | 14,465 | (4,282) | | | (4,282) | | 10,183 | | 5,364 | 5,364 | | XXX | XXX |
| Common Stocks - Mutual Funds - Designations Assigned by the SVO | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Closed-End Funds - Designations Assigned by the SVO | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Exchange Traded Funds | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Parent, Subsidiaries and Affiliates - Other | | | | | | | | | | | | | | | | | | | | |
| 5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4 | | | | | 15,547 | XXX | 10,183 | 14,465 | (4,282) | | | (4,282) | | 10,183 | | 5,364 | 5,364 | | XXX | XXX |
| 5989999999 - Common Stocks - Subtotals - Common Stocks | | | | | 15,547 | XXX | 10,183 | 14,465 | (4,282) | | | (4,282) | | 10,183 | | 5,364 | 5,364 | | XXX | XXX |
| 5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks | | | | | 97,866,377 | XXX | 94,827,512 | 50,516,048 | (2,678,324) | | | (2,678,324) | | 94,827,512 | | 3,038,867 | 3,038,867 | 1,008,265 | XXX | XXX |
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| 6009999999 Totals | | | | | 3,728,238,254 | XXX | 3,677,605,239 | 3,133,414,410 | (2,676,484) | 2,215,750 | | (460,734) | 4,363,925 | 3,721,992,501 | 36,085,345 | 6,245,823 | 42,331,168 | 96,466,952 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | | | | | | | | | | | | | |
| ALTVI - MLI - EUROPEAN TA2409202 | | N/A | Equity/Index | BNP- | 11/26/2024 | 11/26/2029 | 1,886 | 500,000 | 275.09312499999999 | 17,600 | | | 15,534 | | 10,006 | | | (1,747) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2511950 | | N/A | Equity/Index | CIBC- | 06/10/2025 | 06/07/2030 | 1,522 | 400,000 | 272.6343 | | 14,120 | | 13,965 | | 9,155 | | | (155) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202775 | | N/A | Equity/Index | BNP- | 12/08/2022 | 12/07/2027 | 5,170 | 1,645,766 | 332.07 | 57,542 | | | 28,092 | | 531 | | | (5,719) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2404239 | | N/A | Equity/Index | BNP- | 07/10/2024 | 07/10/2029 | 3,926 | 1,100,000 | 285.735184 | 43,340 | | | 34,929 | | 13,015 | | | (4,301) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2308239 | | N/A | Equity/Index | CIBC- | 10/20/2023 | 10/20/2028 | 8,741 | 2,660,000 | 308.1139 | 108,262 | | | 71,680 | | 8,217 | | | (10,749) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2308901 | | N/A | Equity/Index | CIBC- | 11/29/2023 | 11/29/2028 | 4,094 | 1,200,000 | 296.93959999999998 | 50,280 | | | 34,356 | | 7,051 | | | (4,987) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303624 | | N/A | Equity/Index | CIBC- | 03/03/2023 | 03/03/2028 | 9,920 | 3,100,000 | 326.48 | 102,610 | | | 54,935 | | 1,998 | | | (10,188) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303414 | | N/A | Equity/Index | CIBC- | 02/15/2023 | 02/15/2028 | 4,428 | 1,400,000 | 331.03 | 46,760 | | | 24,585 | | 623 | | | (4,640) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2400945 | | N/A | Equity/Index | CIBC- | 02/23/2024 | 02/23/2029 | 7,345 | 2,100,000 | 289.49220000003 | 87,150 | | | 63,725 | | 19,132 | | | (8,653) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303209 | | N/A | Equity/Index | CIBC- | 01/30/2023 | 01/28/2028 | 3,714 | 1,200,000 | 339.25 | 39,840 | | | 20,576 | | 275 | | | (3,958) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2401217 | | N/A | Equity/Index | BNP- | 03/08/2024 | 03/09/2029 | 7,742 | 2,200,000 | 287.72212500001 | 92,180 | | | 68,111 | | 21,393 | | | (9,152) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202490 | | N/A | Equity/Index | BNP- | 11/10/2022 | 08/29/2025 | 13,000 | 4,114,500 | 301.97399999999 | 239,590 | | | 13,886 | | | | | (42,599) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2401774 | | N/A | Equity/Index | CIBC- | 04/04/2024 | 04/04/2029 | 2,884 | 800,000 | 280.81689999998 | 33,120 | | | 24,958 | | 11,137 | | | (3,290) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304309 | | N/A | Equity/Index | BNP- | 04/17/2023 | 04/17/2028 | 3,165 | 1,000,000 | 330.17844300002 | 34,300 | | | 19,189 | | 568 | | | (3,402) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304746 | | N/A | Equity/Index | BNP- | 05/12/2023 | 05/12/2028 | 11,404 | 3,600,000 | 329.90671700001 | 123,120 | | | 70,644 | | 2,229 | | | (12,224) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202925 | | N/A | Equity/Index | BNP- | 12/23/2022 | 12/23/2027 | 11,376 | 3,600,000 | 330.69024999999 | 121,860 | | | 60,562 | | 1,369 | | | (12,112) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2307797 | | N/A | Equity/Index | CIBC- | 09/27/2023 | 09/27/2028 | 4,129 | 1,300,000 | 318.84750000003 | 53,040 | | | 34,411 | | 2,103 | | | (5,260) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2306004 | | N/A | Equity/Index | CIBC- | 07/07/2023 | 07/07/2028 | 6,493 | 2,000,000 | 321.92215299998 | 66,600 | | | 40,260 | | 2,370 | | | (6,613) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2309200 | | N/A | Equity/Index | BNP- | 12/15/2023 | 12/15/2028 | 8,789 | 2,600,000 | 299.50762500002 | 110,500 | | | 76,556 | | 12,778 | | | (10,971) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304445 | | N/A | Equity/Index | CIBC- | 04/26/2023 | 04/26/2028 | 3,736 | 1,200,000 | 335.68535000003 | 41,640 | | | 23,501 | | 479 | | | (4,130) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2302989 | | N/A | Equity/Index | CIBC- | 01/06/2023 | 01/07/2028 | 10,559 | 3,400,000 | 336.45 | 115,260 | | | 58,167 | | 886 | | | (11,444) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2410017 | | N/A | Equity/Index | CIBC- | 12/09/2024 | 12/07/2029 | 1,884 | 500,000 | 275.30059999997 | 17,850 | | | 15,862 | | 9,885 | | | (1,772) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303144 | | N/A | Equity/Index | CIBC- | 01/23/2023 | 01/21/2028 | 3,140 | 1,000,000 | 334.27 | 33,400 | | | 17,122 | | 324 | | | (3,318) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304347 | | N/A | Equity/Index | BNP- | 04/19/2023 | 04/19/2028 | 4,721 | 1,500,000 | 332.02785 | 51,450 | | | 28,840 | | 755 | | | (5,103) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2306740 | | N/A | Equity/Index | CIBC- | 08/04/2023 | 08/04/2028 | 9,206 | 2,800,000 | 319.30720000002 | 89,880 | | | 55,713 | | 4,141 | | | (8,924) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2401649 | | N/A | Equity/Index | BNP- | 03/28/2024 | 03/29/2029 | 3,932 | 1,100,000 | 283.31535400001 | 45,650 | | | 34,250 | | 13,397 | | | (4,535) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ALTVI - MLI - EUROPEAN TA2400899 | | N/A | Equity/Index | BNP- | 02/21/2024 | 02/21/2029 | 2,801 | 800,000 | 289.21881200000001 | 33,440 | | | 24,388 | | 7,143 | | | (3,317) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2305895 | | N/A | Equity/Index | BNP- | 06/30/2023 | 06/30/2028 | 11,948 | 3,700,000 | 323.61559999999997 | 123,210 | | | 74,048 | | 3,883 | | | (12,240) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303785 | | N/A | Equity/Index | CIBC- | 03/15/2023 | 03/15/2028 | 3,143 | 1,000,000 | 332.41 | 34,200 | | | 18,515 | | 441 | | | (3,392) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2306463 | | N/A | Equity/Index | CIBC- | 07/21/2023 | 07/21/2028 | 7,545 | 2,300,000 | 319.88860199999999 | 74,750 | | | 45,760 | | 3,194 | | | (7,422) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2509124 | | N/A | Equity/Index | BNP- | 05/05/2025 | 05/03/2030 | 755 | 200,000 | 274.74037499999997 | | 7,180 | | 6,963 | | 4,254 | | | (217) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202602 | | N/A | Equity/Index | CIBC- | 11/21/2022 | 11/19/2027 | 3,472 | 1,100,000 | 332.03 | 36,520 | | | 17,458 | | 334 | | | (3,628) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2306595 | | N/A | Equity/Index | BNP- | 07/28/2023 | 07/28/2028 | 11,885 | 3,600,000 | 317.99491799999998 | 114,840 | | | 70,743 | | 4,970 | | | (11,402) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2307097 | | N/A | Equity/Index | BNP- | 08/23/2023 | 08/23/2028 | 2,318 | 700,000 | 317.08949999999999 | 22,610 | | | 14,235 | | 1,078 | | | (2,242) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303252 | | N/A | Equity/Index | BNP- | 02/03/2023 | 02/04/2028 | 8,686 | 2,800,000 | 338.40303 | 93,520 | | | 48,632 | | 703 | | | (9,285) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2401865 | | N/A | Equity/Index | BNP- | 04/09/2024 | 04/09/2029 | 2,510 | 700,000 | 282.41662500000001 | 28,560 | | | 21,577 | | 8,952 | | | (2,834) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303296 | | N/A | Equity/Index | CIBC- | 02/06/2023 | 02/04/2028 | 4,676 | 1,500,000 | 336.71 | 49,650 | | | 25,833 | | 427 | | | (4,932) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2500354 | | N/A | Equity/Index | BNP- | 01/07/2025 | 01/07/2030 | 758 | 200,000 | 273.868875 | | 6,860 | | 6,209 | | 4,263 | | | (651) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303062 | | N/A | Equity/Index | BNP- | 01/13/2023 | 01/14/2028 | 13,060 | 4,200,000 | 336.769048 | 141,540 | | | 72,013 | | 1,099 | | | (14,061) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303118 | | N/A | Equity/Index | BNP- | 01/20/2023 | 01/21/2028 | 10,007 | 3,200,000 | 335.50268399999999 | 106,560 | | | 54,595 | | 946 | | | (10,580) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202832 | | N/A | Equity/Index | CIBC- | 12/13/2022 | 12/13/2027 | 3,959 | 1,250,000 | 329.97 | 43,000 | | | 21,099 | | 485 | | | (4,267) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202774 | | N/A | Equity/Index | BNP- | 12/08/2022 | 12/03/2027 | 9,295 | 2,958,877 | 329.54 | 109,216 | | | 53,196 | | 1,133 | | | (10,880) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304838 | | N/A | Equity/Index | BNP- | 05/16/2023 | 05/16/2028 | 4,790 | 1,500,000 | 327.29392799999999 | 51,600 | | | 29,688 | | 1,117 | | | (5,118) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303359 | | N/A | Equity/Index | CIBC- | 02/10/2023 | 02/11/2028 | 10,740 | 3,400,000 | 331.75 | 112,200 | | | 58,777 | | 1,420 | | | (11,140) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202505 | | N/A | Equity/Index | BNP- | 11/11/2022 | 11/12/2027 | 7,652 | 2,400,000 | 329.31 | 69,840 | | | 33,100 | | 878 | | | (6,934) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202044 | | N/A | Equity/Index | CIBC- | 09/22/2022 | 12/31/2026 | 9,000 | 2,892,420 | 318.33999999999997 | 144,990 | | | 51,031 | | 554 | | | (16,855) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2400419 | | N/A | Equity/Index | BNP- | 01/26/2024 | 01/26/2029 | 5,171 | 1,500,000 | 293.71612499999998 | 63,000 | | | 45,099 | | 10,439 | | | (6,255) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2309465 | | N/A | Equity/Index | CIBC- | 12/29/2023 | 12/29/2028 | 10,424 | 3,100,000 | 301.09730000000002 | 132,370 | | | 92,775 | | 15,134 | | | (13,150) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304433 | | N/A | Equity/Index | CIBC- | 04/25/2023 | 04/25/2028 | 3,133 | 1,000,000 | 333.57445000000001 | 34,600 | | | 19,509 | | 460 | | | (3,432) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303961 | | N/A | Equity/Index | BNP- | 03/24/2023 | 03/24/2028 | 10,333 | 3,300,000 | 333.7312 | 113,190 | | | 61,904 | | 1,364 | | | (11,238) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2306832 | | N/A | Equity/Index | BNP- | 08/09/2023 | 08/09/2028 | 3,591 | 1,100,000 | 321.65699999999998 | 35,640 | | | 22,165 | | 1,424 | | | (3,535) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2504772 | | N/A | Equity/Index | BNP- | 03/06/2025 | 03/06/2030 | 757 | 200,000 | 274.27350000000001 | | 7,060 | | 6,622 | | 4,266 | | | (438) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2507535 | | N/A | Equity/Index | BNP- | 04/14/2025 | 04/12/2030 | 1,142 | 300,000 | 272.59275000000002 | | 10,650 | | 10,206 | | 6,903 | | | (444) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303185 | | N/A | Equity/Index | BNP- | 01/27/2023 | 01/28/2028 | 9,333 | 3,000,000 | 337.50150000000002 | 99,000 | | | 51,102 | | 785 | | | (9,829) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2307992 | | N/A | Equity/Index | CIBC- | 10/06/2023 | 10/06/2028 | 6,811 | 2,100,000 | 312.1841 | 85,470 | | | 55,964 | | 5,062 | | | (8,491) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304684 | | N/A | Equity/Index | BNP- | 05/10/2023 | 05/10/2028 | 4,445 | 1,400,000 | 329.17514699999998 | 48,440 | | | 27,710 | | 905 | | | (4,804) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2306240 | | N/A | Equity/Index | BNP- | 07/14/2023 | 07/14/2028 | 7,827 | 2,400,000 | 320.96981599999998 | 79,200 | | | 48,180 | | 3,067 | | | (7,864) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202952 | | N/A | Equity/Index | CIBC- | 12/27/2022 | 12/27/2027 | 6,317 | 2,000,000 | 330.8 | 68,200 | | | 33,988 | | 765 | | | (6,768) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2309185 | | N/A | Equity/Index | CIBC- | 12/13/2023 | 12/13/2028 | 2,690 | 800,000 | 301.09660000000002 | 33,760 | | | 23,327 | | 3,842 | | | (3,348) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ALTVI - MLI - EUROPEAN TA2403189 | | N/A | Equity/Index | BNP- | 05/31/2024 | 06/01/2029 | 3,953 | 1,100,000 | 281.75850000000003 | 44,880 | | | 35,229 | | 14,928 | | | (4,456) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2306302 | | N/A | Equity/Index | BNP- | 07/17/2023 | 07/17/2028 | 3,262 | 1,000,000 | 321.05057599999998 | 33,200 | | | 20,229 | | 1,280 | | | (3,293) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304538 | | N/A | Equity/Index | CIBC- | 05/01/2023 | 05/01/2028 | 3,122 | 1,000,000 | 334.67169999999999 | 34,500 | | | 19,566 | | 435 | | | (3,422) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2305306 | | N/A | Equity/Index | BNP- | 06/09/2023 | 06/09/2028 | 6,389 | 2,000,000 | 327.15810399999998 | 67,600 | | | 39,826 | | 1,594 | | | (6,712) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303824 | | N/A | Equity/Index | BNP- | 03/17/2023 | 03/17/2028 | 10,948 | 3,500,000 | 334.00166400000001 | 119,000 | | | 64,624 | | 1,389 | | | (11,815) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2402033 | | N/A | Equity/Index | BNP- | 04/19/2024 | 04/20/2029 | 4,966 | 1,400,000 | 285.44400000002 | 56,840 | | | 43,308 | | 15,623 | | | (5,643) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202045 | | N/A | Equity/Index | CIBC- | 09/22/2022 | 06/30/2027 | 45,000 | 14,462,100 | 352.31 | 351,000 | | | 147,226 | | 370 | | | (36,554) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202039 | | N/A | Equity/Index | CIBC- | 09/22/2022 | 06/30/2026 | 7,000 | 2,249,660 | 317.02999999997 | 109,760 | | | 29,099 | | 87 | | | (14,469) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202043 | | N/A | Equity/Index | CIBC- | 09/22/2022 | 12/31/2025 | 14,000 | 4,499,320 | 299.27 | 324,800 | | | 49,864 | | 113 | | | (49,319) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2308128 | | N/A | Equity/Index | BNP- | 10/13/2023 | 10/13/2028 | 6,888 | 2,100,000 | 308.68087500000001 | 86,730 | | | 57,091 | | 5,670 | | | (8,611) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2401536 | | N/A | Equity/Index | CIBC- | 03/22/2024 | 03/23/2029 | 5,698 | 1,600,000 | 284.3381 | 66,400 | | | 49,572 | | 18,874 | | | (6,593) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303039 | | N/A | Equity/Index | BNP- | 01/11/2023 | 01/11/2028 | 6,862 | 2,200,000 | 335.51836500002 | 73,920 | | | 37,446 | | 625 | | | (7,335) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202860 | | N/A | Equity/Index | CIBC- | 12/15/2022 | 12/14/2027 | 2,839 | 892,979 | 330.38 | 29,469 | | | 14,500 | | 339 | | | (2,929) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2307851 | | N/A | Equity/Index | CIBC- | 09/29/2023 | 09/29/2028 | 7,024 | 2,200,000 | 317.13529999999997 | 90,420 | | | 58,825 | | 3,946 | | | (8,978) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202891 | | N/A | Equity/Index | CIBC- | 12/19/2022 | 12/17/2027 | 3,473 | 1,100,000 | 331.01 | 37,730 | | | 18,617 | | 400 | | | (3,748) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2305704 | | N/A | Equity/Index | CIBC- | 06/23/2023 | 06/23/2028 | 11,293 | 3,500,000 | 323.87684999999999 | 117,600 | | | 70,186 | | 3,558 | | | (11,676) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304964 | | N/A | Equity/Index | BNP- | 05/22/2023 | 05/22/2028 | 4,802 | 1,500,000 | 326.43698499999999 | 51,150 | | | 29,597 | | 1,199 | | | (5,073) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2309105 | | N/A | Equity/Index | CIBC- | 12/08/2023 | 12/08/2028 | 7,081 | 2,100,000 | 300.28730000002 | 88,620 | | | 61,057 | | 10,463 | | | (8,799) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304007 | | N/A | Equity/Index | CIBC- | 03/28/2023 | 03/28/2028 | 4,071 | 1,300,000 | 333.76 | 44,720 | | | 24,529 | | 543 | | | (4,435) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2307563 | | N/A | Equity/Index | CIBC- | 09/15/2023 | 09/15/2028 | 6,728 | 2,100,000 | 319.26749999998 | 80,220 | | | 51,573 | | 3,277 | | | (7,965) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303223 | | N/A | Equity/Index | CIBC- | 02/01/2023 | 02/01/2028 | 3,087 | 1,000,000 | 340.16 | 33,300 | | | 17,252 | | 218 | | | (3,304) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2305969 | | N/A | Equity/Index | CIBC- | 07/05/2023 | 07/05/2028 | 2,593 | 800,000 | 322.41340000002 | 26,880 | | | 16,202 | | 916 | | | (2,666) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2402881 | | N/A | Equity/Index | BNP- | 05/17/2024 | 05/18/2029 | 3,556 | 1,000,000 | 284.69475 | 41,000 | | | 31,869 | | 11,757 | | | (4,071) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2400074 | | N/A | Equity/Index | CIBC- | 01/05/2024 | 01/05/2029 | 6,064 | 1,800,000 | 300.53030000001 | 76,500 | | | 53,882 | | 9,112 | | | (7,595) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2307303 | | N/A | Equity/Index | CIBC- | 08/30/2023 | 08/30/2028 | 4,252 | 1,300,000 | 321.01650000001 | 41,860 | | | 26,515 | | 1,822 | | | (4,152) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2404120 | | N/A | Equity/Index | BNP- | 07/05/2024 | 07/06/2029 | 4,311 | 1,190,000 | 279.50062500001 | 49,266 | | | 39,618 | | 18,191 | | | (4,891) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2305259 | | N/A | Equity/Index | CIBC- | 06/07/2023 | 06/07/2028 | 3,212 | 1,000,000 | 325.42323800003 | 34,100 | | | 20,030 | | 887 | | | (3,382) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2401315 | | N/A | Equity/Index | CIBC- | 03/15/2024 | 03/16/2029 | 3,553 | 1,000,000 | 284.99849999998 | 41,600 | | | 30,898 | | 11,396 | | | (4,130) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304912 | | N/A | Equity/Index | BNP- | 05/19/2023 | 05/19/2028 | 15,061 | 4,700,000 | 326.16511200002 | 157,920 | | | 91,218 | | 3,797 | | | (15,679) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2308709 | | N/A | Equity/Index | CIBC- | 11/17/2023 | 11/17/2028 | 6,036 | 1,800,000 | 301.9579 | 75,240 | | | 50,972 | | 8,032 | | | (7,470) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202493 | | N/A | Equity/Index | BNP- | 11/10/2022 | 04/30/2026 | 8,000 | 2,532,000 | 316.19720000001 | 103,920 | | | 24,951 | | 43 | | | (14,905) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2307684 | | N/A | Equity/Index | BNP- | 09/22/2023 | 09/22/2028 | 9,005 | 2,800,000 | 314.90990399998 | 113,680 | | | 73,521 | | 5,032 | | | (11,287) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304236 | | N/A | Equity/Index | CIBC- | 04/12/2023 | 04/12/2028 | 3,779 | 1,200,000 | 331.82 | 41,520 | | | 23,115 | | 600 | | | (4,118) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2308442 | | N/A | Equity/Index | CIBC- | 11/01/2023 | 11/01/2028 | 2,272 | 700,000 | 311.99259999998 | 28,700 | | | 19,170 | | 1,772 | | | (2,846) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ALTVI - MLI - EUROPEAN TA2400549 | | N/A | Equity/Index | BNP | 02/02/2024 | 02/02/2029 | 5,553 | 1,600,000 | 291.75187499999998 | 67,360 | | | 48,479 | | 12,388 | | | (6,688) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2308589 | | N/A | Equity/Index | CIBC | 11/10/2023 | 11/10/2028 | 7,955 | 2,400,000 | 305.54169999999999 | 98,640 | | | 66,445 | | 8,769 | | | (9,794) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304276 | | N/A | Equity/Index | BNP | 04/14/2023 | 04/13/2028 | 9,469 | 3,000,000 | 331.09780000000001 | 101,700 | | | 56,767 | | 1,581 | | | (10,103) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2306874 | | N/A | Equity/Index | BNP | 08/11/2023 | 08/11/2028 | 8,821 | 2,700,000 | 321.38400000000001 | 86,670 | | | 54,056 | | 3,568 | | | (8,605) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2400216 | | N/A | Equity/Index | CIBC | 01/12/2024 | 01/12/2029 | 10,059 | 3,000,000 | 301.97809999999998 | 127,500 | | | 90,342 | | 14,197 | | | (12,666) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2402721 | | N/A | Equity/Index | BNP | 05/10/2024 | 05/11/2029 | 3,928 | 1,100,000 | 283.54050000000001 | 45,210 | | | 34,968 | | 13,593 | | | (4,489) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202670 | | N/A | Equity/Index | CIBC | 11/28/2022 | 11/26/2027 | 3,160 | 1,000,000 | 330.82 | 34,500 | | | 16,625 | | 342 | | | (3,427) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304134 | | N/A | Equity/Index | CIBC | 04/05/2023 | 04/05/2028 | 4,410 | 1,400,000 | 331.66 | 49,000 | | | 27,136 | | 693 | | | (4,868) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2403618 | | N/A | Equity/Index | BNP | 06/14/2024 | 06/15/2029 | 4,222 | 1,190,000 | 285.39337499999999 | 49,385 | | | 39,145 | | 13,767 | | | (4,903) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2402489 | | N/A | Equity/Index | CIBC | 05/03/2024 | 05/04/2029 | 3,935 | 1,100,000 | 283.06459999999998 | 45,100 | | | 34,709 | | 14,059 | | | (4,478) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304611 | | N/A | Equity/Index | CIBC | 05/05/2023 | 05/05/2028 | 9,466 | 3,000,000 | 331.20264100000003 | 104,400 | | | 59,502 | | 1,670 | | | (10,366) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2400839 | | N/A | Equity/Index | BNP | 02/16/2024 | 02/16/2029 | 5,313 | 1,500,000 | 285.86925000000002 | 62,400 | | | 45,413 | | 15,737 | | | (6,199) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2305161 | | N/A | Equity/Index | BNP | 06/02/2023 | 06/02/2028 | 12,790 | 4,000,000 | 326.85502500000001 | 135,200 | | | 79,132 | | 3,196 | | | (13,424) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2403385 | | N/A | Equity/Index | CIBC | 06/07/2024 | 06/08/2029 | 3,545 | 1,000,000 | 285.6465 | 41,300 | | | 32,560 | | 11,597 | | | (4,098) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2401993 | | N/A | Equity/Index | BNP | 04/17/2024 | 04/17/2029 | 3,550 | 1,000,000 | 285.21112499999998 | 40,900 | | | 31,079 | | 11,263 | | | (4,059) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202496 | | N/A | Equity/Index | BNP | 11/10/2022 | 08/31/2027 | 50,000 | 15,825,000 | 336.48169999999999 | 449,500 | | | 203,174 | | 2,399 | | | (46,491) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202828 | | N/A | Equity/Index | CIBC | 12/12/2022 | 12/10/2027 | 3,794 | 1,200,000 | 330.58 | 41,160 | | | 20,151 | | 440 | | | (4,089) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304570 | | N/A | Equity/Index | BNP | 05/02/2023 | 05/02/2028 | 6,872 | 2,200,000 | 334.54629999999997 | 75,240 | | | 42,712 | | 967 | | | (7,462) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2308361 | | N/A | Equity/Index | BNP | 10/27/2023 | 10/27/2028 | 7,503 | 2,300,000 | 310.37175000000002 | 93,840 | | | 62,491 | | 5,743 | | | (9,317) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303544 | | N/A | Equity/Index | CIBC | 02/27/2023 | 02/25/2028 | 3,810 | 1,200,000 | 329.21 | 40,080 | | | 21,316 | | 626 | | | (3,982) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2404333 | | N/A | Equity/Index | BNP | 07/12/2024 | 07/13/2029 | 4,294 | 1,200,000 | 286.69517999999999 | 45,720 | | | 36,942 | | 13,462 | | | (4,539) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304491 | | N/A | Equity/Index | CIBC | 04/28/2023 | 04/28/2028 | 8,426 | 2,700,000 | 334.85980000000001 | 92,610 | | | 52,427 | | 1,148 | | | (9,195) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2407767 | | N/A | Equity/Index | BNP | 10/30/2024 | 10/30/2029 | 1,498 | 400,000 | 277.03325000000001 | 14,160 | | | 12,281 | | 7,314 | | | (1,405) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2309361 | | N/A | Equity/Index | CIBC | 12/22/2023 | 12/22/2028 | 6,764 | 2,000,000 | 299.3954 | 85,400 | | | 59,527 | | 10,586 | | | (8,484) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2308318 | | N/A | Equity/Index | CIBC | 10/25/2023 | 10/25/2028 | 4,575 | 1,400,000 | 309.8655 | 56,840 | | | 37,748 | | 3,951 | | | (5,637) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2305756 | | N/A | Equity/Index | BNP | 06/26/2023 | 06/26/2028 | 2,583 | 800,000 | 323.67829999999998 | 26,960 | | | 16,117 | | 829 | | | (2,674) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2306987 | | N/A | Equity/Index | BNP | 08/18/2023 | 08/18/2028 | 6,906 | 2,100,000 | 319.29450000000003 | 66,780 | | | 41,907 | | 2,785 | | | (6,630) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2401795 | | N/A | Equity/Index | CIBC | 04/05/2024 | 04/06/2029 | 5,046 | 1,400,000 | 280.92829999999998 | 57,540 | | | 43,400 | | 19,413 | | | (5,713) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303446 | | N/A | Equity/Index | BNP | 02/17/2023 | 02/18/2028 | 10,965 | 3,500,000 | 333.97895999999997 | 115,850 | | | 61,168 | | 1,272 | | | (11,509) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2307119 | | N/A | Equity/Index | BNP | 08/25/2023 | 08/25/2028 | 5,626 | 1,700,000 | 317.26799999999997 | 54,400 | | | 34,347 | | 2,599 | | | (5,401) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2305064 | | N/A | Equity/Index | BNP | 05/26/2023 | 05/26/2028 | 16,999 | 5,300,000 | 325.84127799999999 | 176,490 | | | 102,678 | | 4,448 | | | (17,533) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202683 | | N/A | Equity/Index | BNP | 11/29/2022 | 11/29/2027 | 4,740 | 1,500,000 | 330.63770699999998 | 51,750 | | | 24,995 | | 525 | | | (5,135) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2307534 | | N/A | Equity/Index | CIBC | 09/13/2023 | 09/13/2028 | 3,203 | 1,000,000 | 321.00369999999998 | 37,200 | | | 23,849 | | 1,410 | | | (3,689) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304103 | | N/A | Equity/Index | CIBC | 04/03/2023 | 04/03/2028 | 6,946 | 2,200,000 | 330.93 | 75,460 | | | 41,637 | | 1,139 | | | (7,484) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ALTVI - MLI - EUROPEAN TA2305540 | | N/A | Equity/Index | CIBC | 06/16/2023 | 06/16/2028 | 11,136 | 3,400,000 | 319.05939999999998 | 114,240 | | | 67,779 | | 4,613 | | | (11,349) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2305214 | | N/A | Equity/Index | CIBC | 06/05/2023 | 06/05/2028 | 2,883 | 900,000 | 326.20706300000001 | 30,600 | | | 17,941 | | 756 | | | (3,035) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202961 | | N/A | Equity/Index | CIBC | 12/28/2022 | 12/28/2027 | 4,096 | 1,300,000 | 331.66 | 44,200 | | | 22,052 | | 468 | | | (4,386) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2400780 | | N/A | Equity/Index | CIBC | 02/14/2024 | 02/14/2029 | 3,175 | 900,000 | 286.96280000000002 | 37,350 | | | 27,097 | | 9,188 | | | (3,704) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2401293 | | N/A | Equity/Index | CIBC | 03/14/2024 | 03/14/2029 | 2,487 | 700,000 | 284.98840000001 | 29,260 | | | 21,712 | | 7,972 | | | (2,907) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303336 | | N/A | Equity/Index | CIBC | 02/08/2023 | 02/08/2028 | 2,512 | 800,000 | 333.96 | 26,640 | | | 13,904 | | 282 | | | (2,644) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202494 | | N/A | Equity/Index | BNP | 11/10/2022 | 08/31/2026 | 3,000 | 949,500 | 316.5206 | 39,870 | | | 12,263 | | 83 | | | (5,210) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202871 | | N/A | Equity/Index | BNP | 12/16/2022 | 12/17/2027 | 10,458 | 3,300,000 | 329.79175600000002 | 112,200 | | | 55,331 | | 1,315 | | | (11,140) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2304658 | | N/A | Equity/Index | BNP | 05/09/2023 | 05/09/2028 | 3,179 | 1,000,000 | 328.79891099999998 | 34,500 | | | 19,717 | | 661 | | | (3,422) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202495 | | N/A | Equity/Index | BNP | 11/10/2022 | 04/30/2027 | 6,000 | 1,899,000 | 347.89330000001 | 39,000 | | | 16,012 | | 47 | | | (4,339) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2305363 | | N/A | Equity/Index | CIBC | 06/12/2023 | 06/12/2028 | 3,182 | 1,000,000 | 328.40177299999999 | 34,000 | | | 20,065 | | 740 | | | (3,372) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2300010 | | N/A | Equity/Index | BNP | 01/04/2023 | 01/04/2028 | 4,525 | 1,450,000 | 334.84865400001 | 49,373 | | | 24,822 | | 421 | | | (4,899) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2309284 | | N/A | Equity/Index | CIBC | 12/20/2023 | 12/20/2028 | 4,743 | 1,400,000 | 298.87900000002 | 59,500 | | | 41,340 | | 7,595 | | | (5,901) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303729 | | N/A | Equity/Index | BNP | 03/10/2023 | 03/10/2028 | 13,333 | 4,200,000 | 329.08049999997 | 139,860 | | | 75,415 | | 2,305 | | | (13,886) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303520 | | N/A | Equity/Index | BNP | 02/24/2023 | 02/25/2028 | 11,103 | 3,500,000 | 329.43642199999999 | 116,900 | | | 62,137 | | 1,797 | | | (11,607) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2400683 | | N/A | Equity/Index | BNP | 02/09/2024 | 02/09/2029 | 5,622 | 1,600,000 | 288.13724999999 | 66,880 | | | 48,390 | | 14,937 | | | (6,640) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2309416 | | N/A | Equity/Index | BNP | 12/27/2023 | 12/27/2028 | 2,372 | 700,000 | 298.74824999999 | 29,960 | | | 20,931 | | 3,631 | | | (2,971) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2303764 | | N/A | Equity/Index | CIBC | 03/13/2023 | 03/13/2028 | 6,643 | 2,100,000 | 330.27 | 72,030 | | | 38,916 | | 1,070 | | | (7,144) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2400325 | | N/A | Equity/Index | CIBC | 01/19/2024 | 01/19/2029 | 5,436 | 1,600,000 | 298.01929999999 | 67,840 | | | 48,303 | | 9,329 | | | (6,736) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2502506 | | N/A | Equity/Index | BNP | 02/06/2025 | 02/06/2030 | 1,133 | 300,000 | 274.62625000001 | | 10,530 | | 9,715 | | 6,258 | | | (815) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202794 | | N/A | Equity/Index | CIBC | 12/09/2022 | 12/10/2027 | 12,871 | 4,100,000 | 332.92 | 140,630 | | | 68,811 | | 1,257 | | | (13,963) | | | | .0001 |
| ALTVI - MLI - EUROPEAN TA2202071 | | N/A | Equity/Index | CIBC | 09/26/2022 | 09/24/2027 | 4,608 | 1,500,000 | 341.69834400002 | 50,550 | | | 22,612 | | 163 | | | (5,022) | | | | .0001 |
| BXIIAV10-1 Yr TA2502769 | | N/A | Equity/Index | BAR | 02/10/2025 | 01/23/2026 | 71 | 31,696 | 444.58 | | 1,321 | | 1,321 | | 381 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2506508 | | N/A | Equity/Index | BAR | 03/31/2025 | 03/26/2026 | 105 | 45,231 | 433.01 | | 1,727 | | 1,727 | | 1,127 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2406254 | | N/A | Equity/Index | BAR | 09/16/2024 | 09/11/2025 | 192 | 87,224 | 450.59 | 3,881 | | | 3,881 | | 168 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2404468 | | N/A | Equity/Index | BAR | 07/16/2024 | 07/08/2025 | 923 | 426,762 | 454.27 | 20,726 | | | 20,726 | | | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2409394 | | N/A | Equity/Index | BAR | 11/29/2024 | 11/12/2025 | 167 | 77,246 | 457.37 | 3,488 | | | 3,488 | | 236 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2407427 | | N/A | Equity/Index | BAR | 10/21/2024 | 07/25/2025 | 102 | 46,511 | 441.68 | 2,440 | | | 2,440 | | 41 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2512412 | | N/A | Equity/Index | BAR | 06/16/2025 | 06/10/2026 | 141 | 58,989 | 418.13 | | 2,403 | | 2,403 | | 2,828 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2502770 | | N/A | Equity/Index | BAR | 02/10/2025 | 01/30/2026 | 59 | 26,339 | 445.19 | | 1,090 | | 1,090 | | 317 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2404467 | | N/A | Equity/Index | BAR | 07/16/2024 | 07/03/2025 | 423 | 195,580 | 454.39 | 9,423 | | | 9,423 | | | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2407423 | | N/A | Equity/Index | BAR | 10/21/2024 | 09/02/2025 | 124 | 56,542 | 450.71 | 2,470 | | | 2,470 | | 83 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2506506 | | N/A | Equity/Index | BAR | 03/31/2025 | 02/20/2026 | 75 | 32,308 | 444.57 | | 833 | | 833 | | 452 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2502766 | | N/A | Equity/Index | BAR | 02/10/2025 | 12/26/2025 | 266 | 118,748 | 443.16 | | 4,951 | | 4,951 | | 1,338 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIAV10-1 Yr TA2507551 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/02/2026 | 676 | 279,638 | 414.05 | | 11,127 | | 11,127 | | 14,214 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2507550 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/02/2026 | 118 | 48,812 | 425.94 | | 1,372 | | 1,372 | | 1,651 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2512413 | | N/A | Equity/Index | BAR- | 06/16/2025 | 06/12/2026 | 1,509 | 631,303 | 420.16 | | 24,392 | | 24,392 | | 28,814 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2506507 | | N/A | Equity/Index | BAR- | 03/31/2025 | 02/24/2026 | 255 | 109,846 | 443.64 | | 2,939 | | 2,939 | | 1,628 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2409393 | | N/A | Equity/Index | BAR- | 11/29/2024 | 11/04/2025 | 120 | 55,506 | 440.95 | 3,606 | | | 3,606 | | 495 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2409395 | | N/A | Equity/Index | BAR- | 11/29/2024 | 11/18/2025 | 327 | 151,253 | 451.11 | 7,953 | | | 7,953 | | 776 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2502767 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/02/2026 | 260 | 116,069 | 442.59 | | 5,146 | | 5,146 | | 1,601 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2407426 | | N/A | Equity/Index | BAR- | 10/21/2024 | 10/17/2025 | 168 | 76,606 | 458.58 | 2,907 | | | 2,907 | | 144 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2509835 | | N/A | Equity/Index | BAR- | 05/12/2025 | 01/26/2026 | 60 | 24,933 | 444.58 | | 293 | | 293 | | 326 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2407425 | | N/A | Equity/Index | BAR- | 10/21/2024 | 10/07/2025 | 79 | 36,023 | 448.18 | 1,744 | | | 1,744 | | 143 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2506509 | | N/A | Equity/Index | BAR- | 03/31/2025 | 03/27/2026 | 345 | 148,615 | 429.06 | | 6,308 | | 6,308 | | 4,284 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2410071 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/02/2025 | 798 | 369,267 | 463 | 14,767 | | | 14,767 | | 949 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2406252 | | N/A | Equity/Index | BAR- | 09/16/2024 | 08/05/2025 | 205 | 93,129 | 440.04 | 5,125 | | | 5,125 | | 205 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2202969 | | N/A | Equity/Index | BAR- | 01/04/2023 | 12/31/2032 | 1 | 398 | 398.452400000001 | | | | 15,982 | | 15,982 | (6,349) | | | | | | .0001 |
| BXIIAV10-1 Yr TA2407424 | | N/A | Equity/Index | BAR- | 10/21/2024 | 09/23/2025 | 189 | 86,181 | 455.59 | 3,415 | | | 3,415 | | 130 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2502768 | | N/A | Equity/Index | BAR- | 02/10/2025 | 01/05/2026 | 73 | 32,589 | 440.86 | | 1,460 | | 1,460 | | 434 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2509836 | | N/A | Equity/Index | BAR- | 05/12/2025 | 01/29/2026 | 69 | 28,672 | 443.41 | | 358 | | 358 | | 402 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2409392 | | N/A | Equity/Index | BAR- | 11/29/2024 | 08/25/2025 | 144 | 66,607 | 451.18 | 3,197 | | | 3,197 | | 69 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2406253 | | N/A | Equity/Index | BAR- | 09/16/2024 | 08/25/2025 | 192 | 87,224 | 450.6 | 3,801 | | | 3,801 | | 99 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2410072 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/05/2025 | 236 | 109,207 | 466.99 | 3,968 | | | 3,968 | | 217 | | | | | | | .0001 |
| BXIIAV10-1 Yr TA2509837 | | N/A | Equity/Index | BAR- | 05/12/2025 | 04/14/2026 | 280 | 116,352 | 413.67 | | 4,821 | | 4,821 | | 5,985 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506362 | | N/A | Equity/Index | BAR- | 03/28/2025 | 09/05/2025 | 2,050 | 567,166 | 293.56 | | 1,560 | | 1,560 | | 158 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504025 | | N/A | Equity/Index | BAR- | 02/25/2025 | 09/15/2025 | 5,418 | 1,529,423 | 295.410000000003 | | 9,556 | | 9,556 | | 392 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506354 | | N/A | Equity/Index | BAR- | 03/28/2025 | 08/29/2025 | 22,519 | 6,230,246 | 292.98 | | 17,247 | | 17,247 | | 1,449 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503178 | | N/A | Equity/Index | BAR- | 02/13/2025 | 09/18/2025 | 1,438 | 400,562 | 276.910000000003 | | 10,005 | | 10,005 | | 4,542 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2406502 | | N/A | Equity/Index | BAR- | 09/24/2024 | 08/15/2025 | 3,624 | 1,070,192 | 290.12 | 39,845 | | | 39,845 | | 254 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2404374 | | N/A | Equity/Index | BAR- | 07/12/2024 | 07/11/2025 | 17,675 | 5,000,000 | 282.8843 | 147,115 | | | 147,115 | | 486 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504292 | | N/A | Equity/Index | BAR- | 02/28/2025 | 08/22/2025 | 3,220 | 908,757 | 277.540000000002 | | 26,282 | | 26,282 | | 7,128 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410843 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/20/2025 | 2,457 | 689,791 | 265.89 | 40,414 | | | 40,414 | | 26,331 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410877 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/20/2025 | 1,765 | 495,516 | 273.790000000002 | 20,011 | | | 20,011 | | 10,450 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2502078 | | N/A | Equity/Index | BAR- | 01/31/2025 | 09/17/2025 | 1,106 | 311,806 | 277.02 | | 9,970 | | 9,970 | | 3,415 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507981 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/07/2025 | 1,825 | 490,044 | 283.33 | | 908 | | 908 | | 735 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503917 | | N/A | Equity/Index | BAR- | 02/24/2025 | 08/19/2025 | 700 | 196,546 | 277.77 | | 5,037 | | 5,037 | | 1,428 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410859 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/16/2025 | 1,777 | 498,885 | 269.98 | 23,942 | | | 23,942 | | 13,574 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 1 YR TA2510271 | | N/A | Equity/Index | BAR- | 05/16/2025 | 10/31/2025 | 16,443 | 4,463,640 | 284.540000000002 | | 21,032 | | 21,032 | | 25,791 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512302 | | N/A | Equity/Index | BAR- | 06/13/2025 | 06/09/2026 | 4,209 | 1,142,814 | 278.81 | | 19,879 | | 19,879 | | 26,101 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508856 | | N/A | Equity/Index | BAR- | 04/30/2025 | 12/02/2025 | 4,912 | 1,338,251 | 290.31 | | 5,106 | | 5,106 | | 4,697 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2404066 | | N/A | Equity/Index | BAR- | 07/01/2024 | 07/01/2025 | 4,694 | 1,300,000 | 276.946900000003 | 38,223 | | | 38,223 | | 238 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410853 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/10/2025 | 1,520 | 426,733 | 269.37 | 21,044 | | | 21,044 | | 12,101 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2411338 | | N/A | Equity/Index | BAR- | 12/27/2024 | 11/14/2025 | 2,401 | 671,945 | 272.790000000002 | 27,072 | | | 27,072 | | 15,306 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2500128 | | N/A | Equity/Index | BAR- | 01/03/2025 | 10/31/2025 | 1,262 | 352,085 | 265.69 | | 19,259 | | 19,259 | | 13,889 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2513321 | | N/A | Equity/Index | BAR- | 06/27/2025 | 01/22/2026 | 2,088 | 573,692 | 284.040000000002 | | 5,437 | | 5,437 | | 5,856 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512573 | | N/A | Equity/Index | BAR- | 06/18/2025 | 03/11/2026 | 4,433 | 1,204,669 | 285.33 | | 9,550 | | 9,550 | | 13,351 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512294 | | N/A | Equity/Index | BAR- | 06/13/2025 | 05/29/2026 | 367 | 99,647 | 276.64 | | 1,973 | | 1,973 | | 2,574 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512564 | | N/A | Equity/Index | BAR- | 06/18/2025 | 12/12/2025 | 946 | 257,076 | 287.23 | | 961 | | 961 | | 1,475 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508763 | | N/A | Equity/Index | BAR- | 04/29/2025 | 10/24/2025 | 2,529 | 688,559 | 286.899999999998 | | 2,902 | | 2,902 | | 2,604 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507762 | | N/A | Equity/Index | BAR- | 04/16/2025 | 08/01/2025 | 1,596 | 428,623 | 287.92 | | 291 | | 291 | | 83 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2502472 | | N/A | Equity/Index | BAR- | 02/05/2025 | 07/08/2025 | 1,867 | 526,021 | 279.69 | | 11,819 | | 11,819 | | 231 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507946 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/10/2025 | 2,174 | 583,756 | 282.52 | | 719 | | 719 | | 58 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503281 | | N/A | Equity/Index | BAR- | 02/14/2025 | 01/09/2026 | 4,851 | 1,352,476 | 274.95 | | 45,938 | | 45,938 | | 29,561 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510259 | | N/A | Equity/Index | BAR- | 05/16/2025 | 12/01/2025 | 4,171 | 1,132,265 | 290.07 | | 3,400 | | 3,400 | | 4,082 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507979 | | N/A | Equity/Index | BAR- | 04/17/2025 | 10/02/2025 | 3,432 | 921,550 | 294.52 | | 612 | | 612 | | 558 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512771 | | N/A | Equity/Index | BAR- | 06/20/2025 | 12/17/2025 | 3,226 | 877,345 | 284.649999999998 | | 4,776 | | 4,776 | | 7,053 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503714 | | N/A | Equity/Index | BAR- | 02/21/2025 | 02/12/2026 | 2,905 | 813,305 | 276.790000000002 | | 27,333 | | 27,333 | | 16,547 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508373 | | N/A | Equity/Index | BAR- | 04/24/2025 | 09/03/2025 | 2,691 | 728,774 | 292.709999999998 | | 515 | | 515 | | 241 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503279 | | N/A | Equity/Index | BAR- | 02/14/2025 | 11/28/2025 | 1,558 | 434,376 | 275.779999999997 | | 13,364 | | 13,364 | | 7,861 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2511582 | | N/A | Equity/Index | BAR- | 06/04/2025 | 11/19/2025 | 3,337 | 908,292 | 283.959999999998 | | 5,002 | | 5,002 | | 6,593 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410868 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/14/2025 | 2,593 | 727,973 | 272.76 | 30,889 | | | 30,889 | | 16,574 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2511583 | | N/A | Equity/Index | BAR- | 06/04/2025 | 11/18/2025 | 4,650 | 1,265,675 | 283.62 | | 7,219 | | 7,219 | | 9,517 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508855 | | N/A | Equity/Index | BAR- | 04/30/2025 | 10/30/2025 | 1,797 | 489,584 | 286.48 | | 2,320 | | 2,320 | | 2,112 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410847 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/31/2025 | 1,939 | 544,365 | 268.970000000003 | 27,716 | | | 27,716 | | 16,620 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508379 | | N/A | Equity/Index | BAR- | 04/24/2025 | 09/26/2025 | 2,372 | 642,383 | 295.24 | | 445 | | 445 | | 271 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507987 | | N/A | Equity/Index | BAR- | 04/17/2025 | 10/15/2025 | 4,900 | 1,315,733 | 291.64 | | 1,684 | | 1,684 | | 1,954 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506361 | | N/A | Equity/Index | BAR- | 03/28/2025 | 09/17/2025 | 1,909 | 528,156 | 295.339999999997 | | 1,287 | | 1,287 | | 153 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2511293 | | N/A | Equity/Index | BAR- | 05/30/2025 | 04/10/2026 | 6,305 | 1,707,767 | 267.62 | | 55,480 | | 55,480 | | 71,847 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2511290 | | N/A | Equity/Index | BAR- | 05/30/2025 | 04/21/2026 | 1,741 | 471,566 | 267.38 | | 15,739 | | 15,739 | | 20,293 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410876 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/17/2025 | 2,049 | 575,247 | 273.459999999998 | 23,582 | | | 23,582 | | 12,396 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2500125 | | N/A | Equity/Index | BAR- | 01/03/2025 | 10/09/2025 | 212 | 59,146 | 268.82 | | 2,728 | | 2,728 | | 1,768 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 1 YR TA2411337 | | N/A | Equity/Index | BAR- | 12/27/2024 | 11/25/2025 | 741 | 207,377 | 273.58 | 8,082 | | | 8,082 | | 4,532 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510264 | | N/A | Equity/Index | BAR- | 05/16/2025 | 11/26/2025 | 1,942 | 527,178 | 288.81 | | 1,782 | | 1,782 | | 2,154 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508764 | | N/A | Equity/Index | BAR- | 04/29/2025 | 10/28/2025 | 2,650 | 721,503 | 286.64999999999998 | | 3,239 | | 3,239 | | 2,970 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2500665 | | N/A | Equity/Index | BAR- | 01/13/2025 | 10/24/2025 | 1,877 | 517,209 | 264.06 | | 25,803 | | 25,803 | | 23,222 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2409988 | | N/A | Equity/Index | BAR- | 12/06/2024 | 08/14/2025 | 2,230 | 648,055 | 289.69 | 16,382 | | | 16,382 | | 170 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508377 | | N/A | Equity/Index | BAR- | 04/24/2025 | 09/26/2025 | 10,787 | 2,921,327 | 296.08999999999997 | | 1,739 | | 1,739 | | 1,003 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512566 | | N/A | Equity/Index | BAR- | 06/18/2025 | 12/24/2025 | 664 | 180,442 | 286.16000000000003 | | 850 | | 850 | | 1,276 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504289 | | N/A | Equity/Index | BAR- | 02/28/2025 | 08/19/2025 | 754 | 212,796 | 277.77 | | 6,017 | | 6,017 | | 1,538 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507994 | | N/A | Equity/Index | BAR- | 04/17/2025 | 10/17/2025 | 2,404 | 645,515 | 291.12 | | 916 | | 916 | | 1,095 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410856 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/15/2025 | 1,296 | 363,846 | 269.93 | 17,495 | | | 17,495 | | 9,922 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2513315 | | N/A | Equity/Index | BAR- | 06/27/2025 | 10/31/2025 | 908 | 249,479 | 284.58999999999997 | | 1,287 | | 1,287 | | 1,414 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410871 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/07/2025 | 1,070 | 300,398 | 273.06 | 12,478 | | | 12,478 | | 6,530 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507954 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/31/2025 | 1,952 | 524,145 | 285.86 | | 520 | | 520 | | 216 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507993 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/11/2025 | 2,448 | 657,330 | 280.77999999999997 | | 2,011 | | 2,011 | | 2,250 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504565 | | N/A | Equity/Index | BAR- | 03/03/2025 | 08/25/2025 | 4,413 | 1,244,386 | 292.88 | | 8,491 | | 8,491 | | 233 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510273 | | N/A | Equity/Index | BAR- | 05/16/2025 | 11/03/2025 | 2,995 | 813,027 | 284.54000000000002 | | 3,923 | | 3,923 | | 4,827 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512022 | | N/A | Equity/Index | BAR- | 06/10/2025 | 12/16/2025 | 764 | 207,674 | 288.47000000000003 | | 738 | | 738 | | 1,053 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508369 | | N/A | Equity/Index | BAR- | 04/24/2025 | 08/01/2025 | 1,206 | 326,608 | 287.91000000000003 | | 289 | | 289 | | 63 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507967 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/08/2025 | 3,126 | 839,384 | 285.89999999999998 | | 978 | | 978 | | 591 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2511291 | | N/A | Equity/Index | BAR- | 05/30/2025 | 04/10/2026 | 3,778 | 1,023,306 | 267.36 | | 33,775 | | 33,775 | | 43,684 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506368 | | N/A | Equity/Index | BAR- | 03/28/2025 | 08/19/2025 | 6,329 | 1,751,020 | 290.95 | | 5,816 | | 5,816 | | 435 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506364 | | N/A | Equity/Index | BAR- | 03/28/2025 | 09/09/2025 | 3,846 | 1,064,058 | 294.10000000000002 | | 2,832 | | 2,832 | | 306 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410870 | | N/A | Equity/Index | BAR- | 12/20/2024 | 09/25/2025 | 895 | 251,267 | 272.31 | 10,495 | | | 10,495 | | 5,133 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512766 | | N/A | Equity/Index | BAR- | 06/20/2025 | 12/16/2025 | 5,734 | 1,559,423 | 285.61 | | 7,491 | | 7,491 | | 11,157 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512775 | | N/A | Equity/Index | BAR- | 06/20/2025 | 01/08/2026 | 1,249 | 339,679 | 283.99 | | 2,298 | | 2,298 | | 3,300 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507999 | | N/A | Equity/Index | BAR- | 04/17/2025 | 10/22/2025 | 4,004 | 1,075,142 | 288.86 | | 2,244 | | 2,244 | | 2,931 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410866 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/10/2025 | 2,213 | 621,290 | 271.55 | 27,365 | | | 27,365 | | 14,391 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504296 | | N/A | Equity/Index | BAR- | 02/28/2025 | 12/02/2025 | 684 | 193,040 | 277.98 | | 6,292 | | 6,292 | | 2,828 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507972 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/23/2025 | 2,505 | 672,635 | 282.56 | | 1,096 | | 1,096 | | 533 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504874 | | N/A | Equity/Index | BAR- | 03/07/2025 | 08/14/2025 | 1,876 | 528,762 | 278.16000000000003 | | 13,819 | | 13,819 | | 3,287 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510048 | | N/A | Equity/Index | BAR- | 05/14/2025 | 11/25/2025 | 2,808 | 757,341 | 289.43 | | 1,855 | | 1,855 | | 2,830 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507678 | | N/A | Equity/Index | BAR- | 04/15/2025 | 07/18/2025 | 3,861 | 1,038,661 | 286.43 | | 782 | | 782 | | 56 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503278 | | N/A | Equity/Index | BAR- | 02/14/2025 | 11/28/2025 | 1,108 | 308,914 | 275.86 | | 9,457 | | 9,457 | | 5,548 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2409707 | | N/A | Equity/Index | BAR- | 12/05/2024 | 11/14/2025 | 1,734 | 502,439 | 283.12 | 19,911 | | | 19,911 | | 3,671 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 1 YR TA2510994 | | N/A | Equity/Index | BAR- | 05/27/2025 | 09/05/2025 | 1,917 | 519,056 | 278.94 | | 2,515 | | 2,515 | | 3,953 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510272 | | N/A | Equity/Index | BAR- | 05/16/2025 | 11/13/2025 | 6,818 | 1,850,824 | 285.99 | | 8,044 | | 8,044 | | 9,855 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507991 | | N/A | Equity/Index | BAR- | 04/17/2025 | 10/09/2025 | 6,363 | 1,708,574 | 290.24 | | 2,507 | | 2,507 | | 2,944 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2509289 | | N/A | Equity/Index | BAR- | 05/06/2025 | 12/10/2025 | 545 | 147,497 | 292.160000000003 | | 359 | | 359 | | 437 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506353 | | N/A | Equity/Index | BAR- | 03/28/2025 | 08/26/2025 | 3,260 | 901,932 | 292.87 | | 2,453 | | 2,453 | | 183 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510995 | | N/A | Equity/Index | BAR- | 05/27/2025 | 09/05/2025 | 1,051 | 284,574 | 278.399999999998 | | 1,503 | | 1,503 | | 2,368 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507992 | | N/A | Equity/Index | BAR- | 04/17/2025 | 10/20/2025 | 3,425 | 919,671 | 291.660000000003 | | 1,250 | | 1,250 | | 1,493 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512767 | | N/A | Equity/Index | BAR- | 06/20/2025 | 12/12/2025 | 1,352 | 367,691 | 285 | | 1,849 | | 1,849 | | 2,753 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508378 | | N/A | Equity/Index | BAR- | 04/24/2025 | 09/24/2025 | 5,534 | 1,498,713 | 295.31 | | 988 | | 988 | | 581 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507956 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/03/2025 | 1,447 | 388,544 | 280.040000000002 | | 696 | | 696 | | 7 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506366 | | N/A | Equity/Index | BAR- | 03/28/2025 | 09/12/2025 | 4,401 | 1,217,608 | 294.36 | | 3,225 | | 3,225 | | 372 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507763 | | N/A | Equity/Index | BAR- | 04/16/2025 | 07/11/2025 | 5,628 | 1,511,461 | 282.88 | | 1,817 | | 1,817 | | 155 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2411340 | | N/A | Equity/Index | BAR- | 12/27/2024 | 09/30/2025 | 515 | 144,128 | 271.63 | 5,957 | | | 5,957 | | 3,225 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2513318 | | N/A | Equity/Index | BAR- | 06/27/2025 | 11/14/2025 | 739 | 203,045 | 283.12 | | 1,433 | | 1,433 | | 1,565 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507984 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/08/2025 | 1,579 | 423,988 | 281.910000000003 | | 1,027 | | 1,027 | | 990 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2505828 | | N/A | Equity/Index | BAR- | 03/20/2025 | 12/09/2025 | 3,897 | 1,086,812 | 289.27 | | 11,749 | | 11,749 | | 4,576 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504117 | | N/A | Equity/Index | BAR- | 02/26/2025 | 01/15/2026 | 1,970 | 556,180 | 278.339999999997 | | 18,870 | | 18,870 | | 9,162 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410841 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/22/2025 | 2,610 | 732,745 | 265.89 | 42,966 | | | 42,966 | | 28,034 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512024 | | N/A | Equity/Index | BAR- | 06/10/2025 | 11/14/2025 | 5,456 | 1,483,077 | 283.12 | | 8,065 | | 8,065 | | 11,551 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507759 | | N/A | Equity/Index | BAR- | 04/16/2025 | 07/22/2025 | 2,431 | 652,872 | 286.69 | | 449 | | 449 | | 65 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508383 | | N/A | Equity/Index | BAR- | 04/24/2025 | 10/29/2025 | 4,310 | 1,167,231 | 286.52 | | 4,523 | | 4,523 | | 4,980 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2502074 | | N/A | Equity/Index | BAR- | 01/31/2025 | 08/21/2025 | 1,899 | 535,370 | 277.01 | | 16,477 | | 16,477 | | 4,558 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504295 | | N/A | Equity/Index | BAR- | 02/28/2025 | 12/01/2025 | 2,187 | 617,221 | 277.98 | | 20,094 | | 20,094 | | 9,008 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2409990 | | N/A | Equity/Index | BAR- | 12/06/2024 | 08/13/2025 | 5,122 | 1,488,491 | 289.26 | 38,659 | | | 38,659 | | 424 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508380 | | N/A | Equity/Index | BAR- | 04/24/2025 | 09/30/2025 | 3,933 | 1,065,132 | 295.37 | | 774 | | 774 | | 496 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507950 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/22/2025 | 3,002 | 806,088 | 290.99 | | 464 | | 464 | | 243 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2404121 | | N/A | Equity/Index | BAR- | 07/05/2024 | 07/03/2025 | 18,498 | 5,180,000 | 280.037300000002 | 152,028 | | | 152,028 | | 96 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506365 | | N/A | Equity/Index | BAR- | 03/28/2025 | 08/20/2025 | 5,667 | 1,567,867 | 291.26 | | 5,036 | | 5,036 | | 374 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507964 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/18/2025 | 13,467 | 3,616,118 | 282.160000000003 | | 5,768 | | 5,768 | | 2,082 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410850 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/03/2025 | 2,423 | 680,246 | 268.839999999997 | 34,310 | | | 34,310 | | 19,932 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410880 | | N/A | Equity/Index | BAR- | 12/20/2024 | 09/24/2025 | 2,339 | 656,663 | 273.49 | 25,645 | | | 25,645 | | 11,728 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504291 | | N/A | Equity/Index | BAR- | 02/28/2025 | 08/26/2025 | 748 | 211,103 | 277.899999999998 | | 5,986 | | 5,986 | | 1,634 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512774 | | N/A | Equity/Index | BAR- | 06/20/2025 | 12/12/2025 | 3,129 | 850,965 | 282.529999999997 | | 5,767 | | 5,767 | | 8,420 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508179 | | N/A | Equity/Index | BAR- | 04/22/2025 | 08/15/2025 | 1,804 | 484,154 | 277.82 | | 2,269 | | 2,269 | | 3,436 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 1 YR TA2512765 | | N/A | Equity/Index | BAR- | 06/20/2025 | 11/17/2025 | 1,903 | 517,541 | 283.12 | | 2,716 | | 2,716 | | 4,114 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506357 | | N/A | Equity/Index | BAR- | 03/28/2025 | 09/04/2025 | 3,572 | 988,252 | 293.77 | | 2,610 | | 2,610 | | 247 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510049 | | N/A | Equity/Index | BAR- | 05/14/2025 | 12/05/2025 | 10,033 | 2,705,982 | 290.61 | | 6,228 | | 6,228 | | 9,482 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508374 | | N/A | Equity/Index | BAR- | 04/24/2025 | 09/18/2025 | 3,309 | 896,141 | 294.67 | | 593 | | 593 | | 328 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507963 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/08/2025 | 10,453 | 2,806,808 | 286.33999999999997 | | 3,001 | | 3,001 | | 1,706 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410846 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/03/2025 | 1,206 | 338,579 | 267.41000000000003 | 18,326 | | | 18,326 | | 11,217 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410861 | | N/A | Equity/Index | BAR- | 12/20/2024 | 09/26/2025 | 5,574 | 1,564,875 | 270.27999999999997 | 72,979 | | | 72,979 | | 39,475 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410839 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/31/2025 | 1,355 | 380,410 | 264.98 | 23,317 | | | 23,317 | | 15,677 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410881 | | N/A | Equity/Index | BAR- | 12/20/2024 | 09/23/2025 | 3,520 | 988,224 | 273.49 | 38,557 | | | 38,557 | | 17,573 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508381 | | N/A | Equity/Index | BAR- | 04/24/2025 | 10/24/2025 | 5,336 | 1,445,091 | 286.89999999998 | | 5,111 | | 5,111 | | 5,494 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2511424 | | N/A | Equity/Index | BAR- | 06/02/2025 | 04/10/2026 | 719 | 194,222 | 267.49 | | 6,057 | | 6,057 | | 8,253 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510263 | | N/A | Equity/Index | BAR- | 05/16/2025 | 11/28/2025 | 1,613 | 437,867 | 289.17 | | 1,438 | | 1,438 | | 1,736 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2505827 | | N/A | Equity/Index | BAR- | 03/20/2025 | 12/10/2025 | 3,981 | 1,110,238 | 288.52 | | 12,849 | | 12,849 | | 5,195 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410848 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/07/2025 | 1,997 | 560,649 | 268.82 | 28,372 | | | 28,372 | | 16,586 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510262 | | N/A | Equity/Index | BAR- | 05/16/2025 | 12/08/2025 | 7,290 | 1,978,954 | 290.61 | | 5,891 | | 5,891 | | 7,094 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507983 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/08/2025 | 2,468 | 662,700 | 282.52 | | 1,442 | | 1,442 | | 1,307 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2513326 | | N/A | Equity/Index | BAR- | 06/27/2025 | 01/29/2026 | 1,555 | 427,247 | 283.64 | | 4,345 | | 4,345 | | 4,672 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507960 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/15/2025 | 6,368 | 1,709,916 | 282.31 | | 2,477 | | 2,477 | | 605 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508177 | | N/A | Equity/Index | BAR- | 04/22/2025 | 08/15/2025 | 446 | 119,697 | 278.2 | | 529 | | 529 | | 788 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2411339 | | N/A | Equity/Index | BAR- | 12/27/2024 | 11/10/2025 | 488 | 136,572 | 272.55 | 5,560 | | | 5,560 | | 3,146 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410854 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/12/2025 | 2,729 | 766,154 | 269.85000000002 | 37,623 | | | 37,623 | | 22,255 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410838 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/24/2025 | 2,502 | 702,425 | 264.73 | 43,428 | | | 43,428 | | 29,593 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503177 | | N/A | Equity/Index | BAR- | 02/13/2025 | 09/15/2025 | 1,516 | 422,289 | 277.02 | | 10,401 | | 10,401 | | 4,610 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410878 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/26/2025 | 1,641 | 460,703 | 273.95 | 18,539 | | | 18,539 | | 9,738 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508299 | | N/A | Equity/Index | BAR- | 04/23/2025 | 03/16/2026 | 5,945 | 1,599,551 | 277.51 | | 23,740 | | 23,740 | | 34,403 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508382 | | N/A | Equity/Index | BAR- | 04/24/2025 | 10/27/2025 | 6,992 | 1,893,568 | 286.89999999998 | | 6,873 | | 6,873 | | 7,458 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504294 | | N/A | Equity/Index | BAR- | 02/28/2025 | 08/22/2025 | 754 | 212,796 | 277.14999999998 | | 6,334 | | 6,334 | | 1,787 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504115 | | N/A | Equity/Index | BAR- | 02/26/2025 | 01/08/2026 | 2,922 | 824,953 | 277.62 | | 28,944 | | 28,944 | | 14,173 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2411344 | | N/A | Equity/Index | BAR- | 12/27/2024 | 10/08/2025 | 777 | 217,452 | 268.82 | 10,512 | | | 10,512 | | 6,466 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508765 | | N/A | Equity/Index | BAR- | 04/29/2025 | 11/28/2025 | 8,416 | 2,291,386 | 290.07 | | 8,582 | | 8,582 | | 7,993 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507959 | | N/A | Equity/Index | BAR- | 04/17/2025 | 09/05/2025 | 11,102 | 2,981,076 | 293.19 | | 1,512 | | 1,512 | | 952 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410860 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/06/2025 | 1,458 | 409,327 | 270.22000000003 | 19,664 | | | 19,664 | | 11,400 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512570 | | N/A | Equity/Index | BAR- | 06/18/2025 | 01/28/2026 | 549 | 149,191 | 286.23 | | 876 | | 876 | | 1,271 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510261 | | N/A | Equity/Index | BAR- | 05/16/2025 | 11/26/2025 | 4,670 | 1,267,725 | 289.17 | | 4,091 | | 4,091 | | 4,928 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 1 YR TA2506355 | | N/A | Equity/Index | BAR- | 03/28/2025 | 08/29/2025 | 4,036 | 1,116,625 | 292.97000000000003 | | 3,096 | | 3,096 | | 260 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2500664 | | N/A | Equity/Index | BAR- | 01/13/2025 | 10/29/2025 | 2,013 | 554,684 | 263.85000000000002 | | 28,052 | | 28,052 | | 25,360 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410869 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/14/2025 | 1,045 | 293,379 | 272.94 | 12,332 | | | 12,332 | | 6,573 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510270 | | N/A | Equity/Index | BAR- | 05/16/2025 | 11/06/2025 | 8,668 | 2,353,027 | 285.42 | | 10,394 | | 10,394 | | 12,714 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507949 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/25/2025 | 13,374 | 3,591,146 | 285.11 | | 3,631 | | 3,631 | | 1,153 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410879 | | N/A | Equity/Index | BAR- | 12/20/2024 | 09/19/2025 | 2,098 | 589,004 | 273.37 | 23,053 | | | 23,053 | | 10,435 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512813 | | N/A | Equity/Index | BAR- | 06/23/2025 | 03/10/2026 | 3,974 | 1,085,455 | 285.12 | | 9,768 | | 9,768 | | 12,151 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506360 | | N/A | Equity/Index | BAR- | 03/28/2025 | 07/17/2025 | 4,252 | 1,176,385 | 286.70999999999998 | | 5,076 | | 5,076 | | 41 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503914 | | N/A | Equity/Index | BAR- | 02/24/2025 | 07/02/2025 | 1,316 | 369,506 | 277.85000000000002 | | 8,394 | | 8,394 | | 58 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410865 | | N/A | Equity/Index | BAR- | 12/20/2024 | 09/26/2025 | 4,330 | 1,215,628 | 271.23 | 53,898 | | | 53,898 | | 27,897 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507680 | | N/A | Equity/Index | BAR- | 04/15/2025 | 07/21/2025 | 3,151 | 847,661 | 286.69 | | 652 | | 652 | | 71 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503280 | | N/A | Equity/Index | BAR- | 02/14/2025 | 01/13/2026 | 6,998 | 1,951,068 | 275.55 | | 64,294 | | 64,294 | | 40,999 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510265 | | N/A | Equity/Index | BAR- | 05/16/2025 | 11/05/2025 | 2,239 | 607,802 | 286.14999999999998 | | 2,423 | | 2,423 | | 2,936 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507952 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/28/2025 | 1,938 | 520,386 | 285.60000000000002 | | 509 | | 509 | | 183 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2407155 | | N/A | Equity/Index | BAR- | 10/11/2024 | 07/29/2025 | 2,807 | 815,754 | 285.60000000000002 | 29,028 | | | 29,028 | | 290 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507627 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/10/2026 | 1,507 | 405,521 | 277.52999999999997 | | 6,495 | | 6,495 | | 9,158 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2411341 | | N/A | Equity/Index | BAR- | 12/27/2024 | 09/26/2025 | 473 | 132,374 | 270.8 | 5,710 | | | 5,710 | | 3,182 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504288 | | N/A | Equity/Index | BAR- | 02/28/2025 | 08/15/2025 | 1,787 | 504,332 | 277.81 | | 14,112 | | 14,112 | | 3,410 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507986 | | N/A | Equity/Index | BAR- | 04/17/2025 | 10/16/2025 | 3,738 | 1,003,717 | 292.33999999999997 | | 1,169 | | 1,169 | | 1,332 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506359 | | N/A | Equity/Index | BAR- | 03/28/2025 | 08/28/2025 | 4,096 | 1,133,225 | 292.54000000000002 | | 3,304 | | 3,304 | | 286 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512195 | | N/A | Equity/Index | BAR- | 06/12/2025 | 04/17/2026 | 4,757 | 1,300,394 | 268.52 | | 46,070 | | 46,070 | | 51,836 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2513316 | | N/A | Equity/Index | BAR- | 06/27/2025 | 10/31/2025 | 525 | 144,247 | 284.56 | | 747 | | 747 | | 821 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507989 | | N/A | Equity/Index | BAR- | 04/17/2025 | 10/17/2025 | 13,958 | 3,747,960 | 291.66000000000003 | | 4,908 | | 4,908 | | 5,759 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507988 | | N/A | Equity/Index | BAR- | 04/17/2025 | 10/07/2025 | 4,310 | 1,157,308 | 290.07 | | 1,699 | | 1,699 | | 1,982 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503427 | | N/A | Equity/Index | BAR- | 02/18/2025 | 09/12/2025 | 15,645 | 4,356,533 | 295.41000000000003 | | 17,953 | | 17,953 | | 992 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2500126 | | N/A | Equity/Index | BAR- | 01/03/2025 | 10/23/2025 | 578 | 161,256 | 266.47000000000003 | | 8,459 | | 8,459 | | 5,953 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410852 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/07/2025 | 993 | 278,780 | 269.32 | 14,009 | | | 14,009 | | 8,376 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512814 | | N/A | Equity/Index | BAR- | 06/23/2025 | 03/12/2026 | 3,899 | 1,064,970 | 284.85000000000002 | | 9,906 | | 9,906 | | 12,297 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508371 | | N/A | Equity/Index | BAR- | 04/24/2025 | 08/22/2025 | 916 | 248,070 | 291.33999999999997 | | 177 | | 177 | | 66 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410837 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/30/2025 | 1,166 | 327,349 | 264.17 | 20,784 | | | 20,784 | | 14,398 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507971 | | N/A | Equity/Index | BAR- | 04/17/2025 | 09/23/2025 | 6,750 | 1,812,490 | 294.79000000000002 | | 977 | | 977 | | 777 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2500127 | | N/A | Equity/Index | BAR- | 01/03/2025 | 10/24/2025 | 278 | 77,559 | 266.27 | | 4,111 | | 4,111 | | 2,910 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507997 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/13/2025 | 2,154 | 578,386 | 280.77999999999997 | | 1,816 | | 1,816 | | 2,086 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 1 YR TA2504290 | | N/A | Equity/Index | BAR- | 02/28/2025 | 08/20/2025 | 652 | 184,009 | 277.77 | | 5,212 | | 5,212 | | 1,349 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512567 | | N/A | Equity/Index | BAR- | 06/18/2025 | 12/29/2025 | 2,638 | 716,877 | 286.14 | | 3,509 | | 3,509 | | 5,238 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510267 | | N/A | Equity/Index | BAR- | 05/16/2025 | 12/03/2025 | 3,769 | 1,023,138 | 289.33 | | 3,432 | | 3,432 | | 4,160 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2511634 | | N/A | Equity/Index | BAR- | 06/05/2025 | 04/20/2026 | 5,687 | 1,543,991 | 268.52 | | 49,552 | | 49,552 | | 62,140 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503715 | | N/A | Equity/Index | BAR- | 02/21/2025 | 01/14/2026 | 2,438 | 682,561 | 275.91000000000 003 | | 23,387 | | 23,387 | | 13,902 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2502071 | | N/A | Equity/Index | BAR- | 01/31/2025 | 07/01/2025 | 443 | 124,892 | 276.95 | | 3,541 | | 3,541 | | 22 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512301 | | N/A | Equity/Index | BAR- | 06/13/2025 | 05/28/2026 | 735 | 199,565 | 278.22000000000 003 | | 3,531 | | 3,531 | | 4,644 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507969 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/11/2025 | 3,308 | 888,254 | 286.33999999999 997 | | 1,008 | | 1,008 | | 640 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2404375 | | N/A | Equity/Index | BAR- | 07/12/2024 | 07/14/2025 | 3,535 | 1,000,000 | 282.8843 | 29,534 | | | 29,534 | | 201 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410872 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/19/2025 | 1,139 | 319,769 | 273.45999999999 998 | 13,130 | | | 13,130 | | 6,929 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410840 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/31/2025 | 4,288 | 1,203,836 | 265.89 | 70,842 | | | 70,842 | | 46,522 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508370 | | N/A | Equity/Index | BAR- | 04/24/2025 | 08/22/2025 | 1,805 | 488,829 | 291.58999999999 997 | | 332 | | 332 | | 121 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507970 | | N/A | Equity/Index | BAR- | 04/17/2025 | 09/22/2025 | 5,836 | 1,567,065 | 294.67 | | 847 | | 847 | | 668 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410744 | | N/A | Equity/Index | BAR- | 12/18/2024 | 11/07/2025 | 1,996 | 559,600 | 270.97000000000 003 | 25,133 | | | 25,133 | | 14,677 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507953 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/18/2025 | 5,153 | 1,383,668 | 283.25 | | 1,761 | | 1,761 | | 463 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512776 | | N/A | Equity/Index | BAR- | 06/20/2025 | 01/05/2026 | 2,054 | 558,607 | 282.45999999999 998 | | 4,391 | | 4,391 | | 6,253 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504116 | | N/A | Equity/Index | BAR- | 02/26/2025 | 01/07/2026 | 1,698 | 479,388 | 277.85000000000 002 | | 16,583 | | 16,583 | | 8,047 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503717 | | N/A | Equity/Index | BAR- | 02/21/2025 | 11/10/2025 | 494 | 138,304 | 272.55 | | 5,391 | | 5,391 | | 3,184 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2411342 | | N/A | Equity/Index | BAR- | 12/27/2024 | 10/10/2025 | 3,387 | 947,888 | 269.93 | 43,406 | | | 43,406 | | 25,644 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512769 | | N/A | Equity/Index | BAR- | 06/20/2025 | 12/15/2025 | 2,449 | 666,032 | 284.64999999999 998 | | 3,575 | | 3,575 | | 5,290 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410864 | | N/A | Equity/Index | BAR- | 12/20/2024 | 09/26/2025 | 953 | 267,550 | 270.98 | 12,023 | | | 12,023 | | 6,297 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508001 | | N/A | Equity/Index | BAR- | 04/17/2025 | 10/23/2025 | 9,064 | 2,433,838 | 287.91000000000 003 | | 5,857 | | 5,857 | | 7,856 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507962 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/07/2025 | 3,505 | 941,152 | 280.04000000000 002 | | 1,841 | | 1,841 | | 250 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512572 | | N/A | Equity/Index | BAR- | 06/18/2025 | 12/12/2025 | 3,041 | 826,393 | 285.58 | | 3,817 | | 3,817 | | 5,785 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507965 | | N/A | Equity/Index | BAR- | 04/17/2025 | 09/19/2025 | 18,673 | 5,014,018 | 294.67 | | 2,560 | | 2,560 | | 1,919 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410863 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/10/2025 | 1,431 | 401,747 | 270.91000000000 003 | 18,303 | | | 18,303 | | 9,895 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512569 | | N/A | Equity/Index | BAR- | 06/18/2025 | 12/31/2025 | 3,796 | 1,031,564 | 286.14 | | 5,120 | | 5,120 | | 7,627 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2513317 | | N/A | Equity/Index | BAR- | 06/27/2025 | 11/21/2025 | 1,693 | 465,163 | 284.73 | | 2,821 | | 2,821 | | 3,082 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2502073 | | N/A | Equity/Index | BAR- | 01/31/2025 | 08/15/2025 | 2,710 | 764,009 | 277.44 | | 22,601 | | 22,601 | | 5,555 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507995 | | N/A | Equity/Index | BAR- | 04/17/2025 | 10/14/2025 | 8,754 | 2,350,598 | 290.61 | | 3,473 | | 3,473 | | 4,149 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2411345 | | N/A | Equity/Index | BAR- | 12/27/2024 | 10/03/2025 | 1,456 | 407,477 | 267.76 | 20,730 | | | 20,730 | | 13,151 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410842 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/21/2025 | 1,115 | 313,031 | 265.89 | 18,347 | | | 18,347 | | 11,963 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510047 | | N/A | Equity/Index | BAR- | 05/14/2025 | 08/28/2025 | 869 | 234,376 | 278.64999999999 998 | | 1,083 | | 1,083 | | 1,707 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 1 YR TA2510269 | | N/A | Equity/Index | BAR- | 05/16/2025 | 11/12/2025 | 3,293 | 893,922 | 286.17 | | 3,768 | | 3,768 | | 4,602 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512021 | | N/A | Equity/Index | BAR- | 06/10/2025 | 11/24/2025 | 1,563 | 424,862 | 286.17 | | 1,685 | | 1,685 | | 2,422 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512768 | | N/A | Equity/Index | BAR- | 06/20/2025 | 12/17/2025 | 3,609 | 981,506 | 285.26 | | 4,961 | | 4,961 | | 7,359 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507957 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/28/2025 | 5,462 | 1,466,640 | 285.11 | | 1,587 | | 1,587 | | 631 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507626 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/14/2026 | 2,343 | 630,482 | 277.529999999997 | | 10,185 | | 10,185 | | 14,346 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2505046 | | N/A | Equity/Index | BAR- | 03/10/2025 | 11/10/2025 | 478 | 134,508 | 270.64 | | 6,224 | | 6,224 | | 3,638 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507947 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/31/2025 | 4,217 | 1,132,336 | 287 | | 887 | | 887 | | 294 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508854 | | N/A | Equity/Index | BAR- | 04/30/2025 | 12/05/2025 | 454 | 123,690 | 293.52 | | 327 | | 327 | | 284 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507978 | | N/A | Equity/Index | BAR- | 04/17/2025 | 09/25/2025 | 5,495 | 1,475,501 | 293.779999999997 | | 986 | | 986 | | 859 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503718 | | N/A | Equity/Index | BAR- | 02/21/2025 | 10/10/2025 | 3,419 | 957,209 | 269.93 | | 42,289 | | 42,289 | | 25,887 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2513323 | | N/A | Equity/Index | BAR- | 06/27/2025 | 01/27/2026 | 1,749 | 480,550 | 283.660000000003 | | 4,836 | | 4,836 | | 5,201 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507980 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/24/2025 | 4,142 | 1,112,197 | 281.27 | | 2,370 | | 2,370 | | 1,565 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512770 | | N/A | Equity/Index | BAR- | 06/20/2025 | 12/16/2025 | 2,624 | 713,625 | 284.649999999998 | | 3,858 | | 3,858 | | 5,702 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2513366 | | N/A | Equity/Index | BAR- | 06/30/2025 | 05/21/2026 | 2,982 | 821,770 | 268.5 | | 33,485 | | 33,485 | | 33,517 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2409545 | | N/A | Equity/Index | BAR- | 12/03/2024 | 09/11/2025 | 1,036 | 299,748 | 278.49 | 14,050 | | | 14,050 | | 2,448 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2500123 | | N/A | Equity/Index | BAR- | 01/03/2025 | 11/10/2025 | 488 | 136,147 | 272.55 | | 5,264 | | 5,264 | | 3,146 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2513324 | | N/A | Equity/Index | BAR- | 06/27/2025 | 01/28/2026 | 804 | 220,905 | 283.660000000003 | | 2,232 | | 2,232 | | 2,401 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506367 | | N/A | Equity/Index | BAR- | 03/28/2025 | 07/16/2025 | 1,336 | 369,626 | 286.350000000002 | | 1,666 | | 1,666 | | 13 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512568 | | N/A | Equity/Index | BAR- | 06/18/2025 | 12/30/2025 | 2,350 | 638,613 | 286.14 | | 3,148 | | 3,148 | | 4,694 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410874 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/18/2025 | 3,886 | 1,090,977 | 273.459999999998 | 44,761 | | | 44,761 | | 23,575 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410851 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/03/2025 | 1,096 | 307,697 | 268.86 | 15,504 | | | 15,504 | | 9,000 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504026 | | N/A | Equity/Index | BAR- | 02/25/2025 | 08/22/2025 | 5,700 | 1,609,028 | 292.88 | | 11,462 | | 11,462 | | 249 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508677 | | N/A | Equity/Index | BAR- | 04/28/2025 | 04/23/2026 | 1,866 | 507,001 | 276.779999999997 | | 10,338 | | 10,338 | | 12,231 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508178 | | N/A | Equity/Index | BAR- | 04/22/2025 | 09/03/2025 | 1,522 | 408,472 | 280.73 | | 1,512 | | 1,512 | | 2,237 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512300 | | N/A | Equity/Index | BAR- | 06/13/2025 | 06/11/2026 | 1,405 | 381,481 | 278.61 | | 6,757 | | 6,757 | | 8,857 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512020 | | N/A | Equity/Index | BAR- | 06/10/2025 | 10/31/2025 | 528 | 143,524 | 284.58 | | 566 | | 566 | | 824 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2511294 | | N/A | Equity/Index | BAR- | 05/30/2025 | 04/22/2026 | 1,285 | 348,054 | 268.38 | | 10,949 | | 10,949 | | 14,178 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508853 | | N/A | Equity/Index | BAR- | 04/30/2025 | 10/20/2025 | 828 | 225,585 | 291.660000000003 | | 489 | | 489 | | 361 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510268 | | N/A | Equity/Index | BAR- | 05/16/2025 | 11/04/2025 | 2,231 | 605,630 | 285.25 | | 2,690 | | 2,690 | | 3,289 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2502077 | | N/A | Equity/Index | BAR- | 01/31/2025 | 09/16/2025 | 2,963 | 835,335 | 277.02 | | 26,673 | | 26,673 | | 9,080 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508376 | | N/A | Equity/Index | BAR- | 04/24/2025 | 09/19/2025 | 2,664 | 721,462 | 294.69 | | 484 | | 484 | | 272 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507975 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/25/2025 | 4,684 | 1,257,734 | 282.8 | | 2,032 | | 2,032 | | 1,064 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507977 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/07/2025 | 4,884 | 1,311,437 | 284.74 | | 1,869 | | 1,869 | | 1,273 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 1 YR TA2507951 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/18/2025 | 4,535 | 1,217,725 | 290.12 | | 762 | | 762 | | 385 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507966 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/22/2025 | 2,456 | 659,478 | 282.720000000003 | | 1,020 | | 1,020 | | 447 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2500574 | | N/A | Equity/Index | BAR- | 01/10/2025 | 10/24/2025 | 2,674 | 735,228 | 263.77 | | 36,074 | | 36,074 | | 33,719 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2500668 | | N/A | Equity/Index | BAR- | 01/13/2025 | 10/10/2025 | 3,395 | 935,495 | 269.93 | | 33,299 | | 33,299 | | 25,705 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410857 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/14/2025 | 2,106 | 591,250 | 269.93 | 28,410 | | | 28,410 | | 16,088 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410873 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/14/2025 | 1,901 | 533,697 | 273.38 | 21,919 | | | 21,919 | | 11,489 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512299 | | N/A | Equity/Index | BAR- | 06/13/2025 | 05/29/2026 | 797 | 216,399 | 277.88 | | 3,930 | | 3,930 | | 5,158 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2513322 | | N/A | Equity/Index | BAR- | 06/27/2025 | 01/21/2026 | 695 | 190,956 | 283.45 | | 1,911 | | 1,911 | | 2,056 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2500124 | | N/A | Equity/Index | BAR- | 01/03/2025 | 10/10/2025 | 3,391 | 946,054 | 269.93 | | 41,225 | | 41,225 | | 25,675 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508678 | | N/A | Equity/Index | BAR- | 04/28/2025 | 03/27/2026 | 1,135 | 308,385 | 276.959999999998 | | 5,902 | | 5,902 | | 6,992 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510050 | | N/A | Equity/Index | BAR- | 05/14/2025 | 12/04/2025 | 3,200 | 863,066 | 290.470000000003 | | 2,004 | | 2,004 | | 3,053 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512023 | | N/A | Equity/Index | BAR- | 06/10/2025 | 11/20/2025 | 1,948 | 529,515 | 284.06 | | 2,676 | | 2,676 | | 3,829 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507974 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/12/2025 | 4,500 | 1,208,327 | 286.399999999998 | | 1,382 | | 1,382 | | 901 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507968 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/03/2025 | 2,370 | 636,385 | 278.86 | | 1,463 | | 1,463 | | 69 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508372 | | N/A | Equity/Index | BAR- | 04/24/2025 | 08/05/2025 | 1,133 | 306,838 | 286.68 | | 384 | | 384 | | 135 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2511292 | | N/A | Equity/Index | BAR- | 05/30/2025 | 04/13/2026 | 756 | 204,769 | 267.62 | | 6,676 | | 6,676 | | 8,637 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410875 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/24/2025 | 1,027 | 288,326 | 273.58 | 11,812 | | | 11,812 | | 6,265 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2513325 | | N/A | Equity/Index | BAR- | 06/27/2025 | 01/27/2026 | 3,493 | 959,726 | 283.5 | | 9,809 | | 9,809 | | 10,549 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2409989 | | N/A | Equity/Index | BAR- | 12/06/2024 | 08/04/2025 | 3,488 | 1,013,639 | 289.01 | 26,358 | | | 26,358 | | 155 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2409299 | | N/A | Equity/Index | BAR- | 11/27/2024 | 09/29/2025 | 2,060 | 595,682 | 296.089999999997 | 9,782 | | | 9,782 | | 212 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508000 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/29/2025 | 939 | 252,137 | 280.62 | | 978 | | 978 | | 1,303 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503915 | | N/A | Equity/Index | BAR- | 02/24/2025 | 08/18/2025 | 687 | 192,895 | 277.77 | | 4,933 | | 4,933 | | 1,382 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503916 | | N/A | Equity/Index | BAR- | 02/24/2025 | 08/15/2025 | 1,610 | 452,055 | 277.64 | | 11,607 | | 11,607 | | 3,176 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2505045 | | N/A | Equity/Index | BAR- | 03/10/2025 | 10/10/2025 | 3,447 | 969,980 | 269.93 | | 45,650 | | 45,650 | | 26,099 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410844 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/17/2025 | 2,421 | 679,685 | 265.94 | 39,682 | | | 39,682 | | 25,761 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2500573 | | N/A | Equity/Index | BAR- | 01/10/2025 | 10/28/2025 | 2,687 | 738,802 | 263.850000000002 | | 36,187 | | 36,187 | | 33,822 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2509290 | | N/A | Equity/Index | BAR- | 05/06/2025 | 11/10/2025 | 8,706 | 2,356,157 | 287.55 | | 7,973 | | 7,973 | | 9,830 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507681 | | N/A | Equity/Index | BAR- | 04/15/2025 | 07/23/2025 | 1,272 | 342,185 | 286.69 | | 277 | | 277 | | 40 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2511289 | | N/A | Equity/Index | BAR- | 05/30/2025 | 04/08/2026 | 2,916 | 789,825 | 265.38 | | 29,259 | | 29,259 | | 37,512 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512571 | | N/A | Equity/Index | BAR- | 06/18/2025 | 03/02/2026 | 1,278 | 347,297 | 285.75 | | 2,540 | | 2,540 | | 3,581 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410849 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/06/2025 | 1,097 | 307,978 | 268.82 | 15,577 | | | 15,577 | | 9,094 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2502346 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/09/2026 | 1,307 | 367,135 | 274.95 | | 14,123 | | 14,123 | | 7,965 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507961 | | N/A | Equity/Index | BAR- | 04/17/2025 | 09/08/2025 | 12,344 | 3,314,574 | 293.19 | | 1,791 | | 1,791 | | 1,209 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 1 YR TA2512296 | | N/A | Equity/Index | BAR- | 06/13/2025 | 06/02/2026 | 874 | 237,306 | 277.88 | | 4,344 | | 4,344 | | 5,693 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504564 | | N/A | Equity/Index | BAR- | 03/03/2025 | 08/21/2025 | 6,041 | 1,703,453 | 292.55 | | 11,761 | | 11,761 | | 276 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507985 | | N/A | Equity/Index | BAR- | 04/17/2025 | 10/06/2025 | 4,427 | 1,188,725 | 291.5 | | 1,378 | | 1,378 | | 1,509 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2409298 | | N/A | Equity/Index | BAR- | 11/27/2024 | 09/16/2025 | 5,906 | 1,707,813 | 295.910000000003 | 27,536 | | | 27,536 | | 390 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2502788 | | N/A | Equity/Index | BAR- | 02/10/2025 | 09/10/2025 | 2,117 | 590,293 | 294.899999999998 | | 2,818 | | 2,818 | | 141 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508766 | | N/A | Equity/Index | BAR- | 04/29/2025 | 11/07/2025 | 5,902 | 1,606,910 | 287.55 | | 6,970 | | 6,970 | | 6,457 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508676 | | N/A | Equity/Index | BAR- | 04/28/2025 | 04/24/2026 | 1,241 | 337,186 | 275.5 | | 7,498 | | 7,498 | | 8,879 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2502076 | | N/A | Equity/Index | BAR- | 01/31/2025 | 08/22/2025 | 1,305 | 367,908 | 276.81 | | 11,498 | | 11,498 | | 3,280 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2501445 | | N/A | Equity/Index | BAR- | 01/24/2025 | 11/28/2025 | 1,854 | 521,962 | 275.73 | | 19,343 | | 19,343 | | 9,398 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507948 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/15/2025 | 8,480 | 2,277,024 | 290.12 | | 1,331 | | 1,331 | | 595 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507955 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/25/2025 | 2,329 | 625,376 | 284.600000000002 | | 704 | | 704 | | 252 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510266 | | N/A | Equity/Index | BAR- | 05/16/2025 | 12/05/2025 | 3,138 | 851,846 | 289.76 | | 2,752 | | 2,752 | | 3,330 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2509287 | | N/A | Equity/Index | BAR- | 05/06/2025 | 11/25/2025 | 406 | 109,878 | 293.05 | | 206 | | 206 | | 241 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2511581 | | N/A | Equity/Index | BAR- | 06/04/2025 | 12/11/2025 | 3,958 | 1,077,320 | 288.52 | | 3,974 | | 3,974 | | 5,208 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510996 | | N/A | Equity/Index | BAR- | 05/27/2025 | 09/05/2025 | 450 | 121,844 | 278.350000000002 | | 648 | | 648 | | 1,022 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507996 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/12/2025 | 849 | 227,971 | 280.779999999997 | | 707 | | 707 | | 801 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2411343 | | N/A | Equity/Index | BAR- | 12/27/2024 | 10/02/2025 | 692 | 193,663 | 269.649999999998 | 8,929 | | | 8,929 | | 5,279 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512565 | | N/A | Equity/Index | BAR- | 06/18/2025 | 12/31/2025 | 1,587 | 431,268 | 287 | | 1,931 | | 1,931 | | 2,894 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410855 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/10/2025 | 2,840 | 797,317 | 269.850000000002 | 39,107 | | | 39,107 | | 23,074 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507945 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/11/2025 | 2,043 | 548,580 | 282.88 | | 640 | | 640 | | 56 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508176 | | N/A | Equity/Index | BAR- | 04/22/2025 | 07/30/2025 | 1,233 | 330,910 | 285.600000000002 | | 287 | | 287 | | 139 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508175 | | N/A | Equity/Index | BAR- | 04/22/2025 | 07/30/2025 | 1,307 | 350,770 | 286.42 | | 254 | | 254 | | 106 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2513319 | | N/A | Equity/Index | BAR- | 06/27/2025 | 12/12/2025 | 2,621 | 720,138 | 282.87 | | 6,270 | | 6,270 | | 6,795 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512298 | | N/A | Equity/Index | BAR- | 06/13/2025 | 06/01/2026 | 8,524 | 2,314,409 | 277.88 | | 42,288 | | 42,288 | | 55,435 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504297 | | N/A | Equity/Index | BAR- | 02/28/2025 | 12/04/2025 | 180 | 50,800 | 277.33 | | 1,727 | | 1,727 | | 799 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507973 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/21/2025 | 3,732 | 1,002,105 | 282.160000000003 | | 1,699 | | 1,699 | | 787 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507982 | | N/A | Equity/Index | BAR- | 04/17/2025 | 08/08/2025 | 2,144 | 575,700 | 282.959999999998 | | 1,158 | | 1,158 | | 1,003 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506363 | | N/A | Equity/Index | BAR- | 03/28/2025 | 07/15/2025 | 1,069 | 295,756 | 286.350000000002 | | 1,318 | | 1,318 | | 8 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2503716 | | N/A | Equity/Index | BAR- | 02/21/2025 | 01/12/2026 | 766 | 214,455 | 274.95 | | 7,743 | | 7,743 | | 4,701 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508679 | | N/A | Equity/Index | BAR- | 04/28/2025 | 04/10/2026 | 400 | 108,682 | 277.709999999998 | | 2,029 | | 2,029 | | 2,400 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507990 | | N/A | Equity/Index | BAR- | 04/17/2025 | 10/08/2025 | 5,287 | 1,419,649 | 290.160000000003 | | 2,082 | | 2,082 | | 2,437 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2509288 | | N/A | Equity/Index | BAR- | 05/06/2025 | 12/02/2025 | 409 | 110,690 | 293.209999999998 | | 218 | | 218 | | 258 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512773 | | N/A | Equity/Index | BAR- | 06/20/2025 | 12/18/2025 | 3,212 | 873,538 | 284.51 | | 4,871 | | 4,871 | | 7,176 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504873 | | N/A | Equity/Index | BAR- | 03/07/2025 | 08/14/2025 | 444 | 125,144 | 278.2 | | 3,260 | | 3,260 | | 772 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 1 YR TA2409991 | | N/A | Equity/Index | BAR- | 12/06/2024 | 08/01/2025 | 3,778 | 1,097,915 | 287.61 | 31,182 | | | 31,182 | | 225 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410882 | | N/A | Equity/Index | BAR- | 12/20/2024 | 09/22/2025 | 1,966 | 551,945 | 273.49 | 21,515 | | | 21,515 | | 9,772 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512019 | | N/A | Equity/Index | BAR- | 06/10/2025 | 12/04/2025 | 1,567 | 425,950 | 290.470000000003 | | 1,035 | | 1,035 | | 1,495 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506356 | | N/A | Equity/Index | BAR- | 03/28/2025 | 08/01/2025 | 4,944 | 1,367,838 | 289.01 | | 4,947 | | 4,947 | | 161 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512772 | | N/A | Equity/Index | BAR- | 06/20/2025 | 12/24/2025 | 1,345 | 365,787 | 285.3 | | 1,935 | | 1,935 | | 2,848 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507976 | | N/A | Equity/Index | BAR- | 04/17/2025 | 07/10/2025 | 4,307 | 1,156,503 | 279.75 | | 2,553 | | 2,553 | | 776 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2411335 | | N/A | Equity/Index | BAR- | 12/27/2024 | 09/19/2025 | 1,563 | 437,422 | 274.589999999997 | 15,043 | | | 15,043 | | 6,718 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2506358 | | N/A | Equity/Index | BAR- | 03/28/2025 | 09/11/2025 | 5,695 | 1,575,614 | 294.62 | | 3,981 | | 3,981 | | 429 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508375 | | N/A | Equity/Index | BAR- | 04/24/2025 | 09/19/2025 | 1,666 | 451,185 | 294.720000000003 | | 301 | | 301 | | 169 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512102 | | N/A | Equity/Index | BAR- | 06/11/2025 | 12/12/2025 | 4,964 | 1,352,425 | 285.58 | | 7,184 | | 7,184 | | 9,443 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512295 | | N/A | Equity/Index | BAR- | 06/13/2025 | 04/02/2026 | 4,002 | 1,086,610 | 274.910000000003 | | 21,751 | | 21,751 | | 28,754 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2513320 | | N/A | Equity/Index | BAR- | 06/27/2025 | 12/12/2025 | 1,593 | 437,688 | 282.649999999998 | | 3,906 | | 3,906 | | 4,231 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512297 | | N/A | Equity/Index | BAR- | 06/13/2025 | 06/10/2026 | 4,440 | 1,205,535 | 278.25 | | 21,851 | | 21,851 | | 28,603 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507761 | | N/A | Equity/Index | BAR- | 04/16/2025 | 07/16/2025 | 6,897 | 1,852,265 | 284.56 | | 1,744 | | 1,744 | | 210 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410858 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/10/2025 | 4,051 | 1,137,300 | 269.93 | 54,615 | | | 54,615 | | 30,672 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507760 | | N/A | Equity/Index | BAR- | 04/16/2025 | 07/17/2025 | 1,962 | 526,917 | 284.910000000003 | | 471 | | 471 | | 59 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2500572 | | N/A | Equity/Index | BAR- | 01/10/2025 | 10/27/2025 | 2,033 | 558,982 | 263.850000000002 | | 27,362 | | 27,362 | | 25,568 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2511425 | | N/A | Equity/Index | BAR- | 06/02/2025 | 04/22/2026 | 1,987 | 536,745 | 268.38 | | 16,076 | | 16,076 | | 21,924 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508851 | | N/A | Equity/Index | BAR- | 04/30/2025 | 09/26/2025 | 1,976 | 538,352 | 295.850000000002 | | 429 | | 429 | | 195 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2407156 | | N/A | Equity/Index | BAR- | 10/11/2024 | 07/29/2025 | 5,178 | 1,504,799 | 285.51 | 53,813 | | | 53,813 | | 555 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508852 | | N/A | Equity/Index | BAR- | 04/30/2025 | 09/26/2025 | 1,713 | 466,699 | 295.56 | | 391 | | 391 | | 181 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504566 | | N/A | Equity/Index | BAR- | 03/03/2025 | 08/26/2025 | 1,700 | 479,369 | 292.87 | | 3,296 | | 3,296 | | 96 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410862 | | N/A | Equity/Index | BAR- | 12/20/2024 | 11/07/2025 | 2,142 | 601,357 | 271.19 | 27,530 | | | 27,530 | | 15,454 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2510260 | | N/A | Equity/Index | BAR- | 05/16/2025 | 11/07/2025 | 3,001 | 814,656 | 286.88 | | 3,002 | | 3,002 | | 3,618 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2508174 | | N/A | Equity/Index | BAR- | 04/22/2025 | 07/24/2025 | 1,960 | 526,021 | 286.36 | | 328 | | 328 | | 83 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2512103 | | N/A | Equity/Index | BAR- | 06/11/2025 | 12/15/2025 | 4,728 | 1,288,128 | 285.58 | | 6,987 | | 6,987 | | 9,173 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2504293 | | N/A | Equity/Index | BAR- | 02/28/2025 | 08/22/2025 | 1,259 | 355,319 | 277.220000000003 | | 10,522 | | 10,522 | | 2,948 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2509469 | | N/A | Equity/Index | BAR- | 05/08/2025 | 04/07/2026 | 4,614 | 1,249,002 | 268.52 | | 38,911 | | 38,911 | | 49,812 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2410845 | | N/A | Equity/Index | BAR- | 12/20/2024 | 10/17/2025 | 4,189 | 1,176,042 | 267.209999999998 | 64,705 | | | 64,705 | | 40,432 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2507998 | | N/A | Equity/Index | BAR- | 04/17/2025 | 10/21/2025 | 4,254 | 1,142,271 | 289.49 | | 2,158 | | 2,158 | | 2,760 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2511426 | | N/A | Equity/Index | BAR- | 06/02/2025 | 04/16/2026 | 2,178 | 588,339 | 268.56 | | 17,289 | | 17,289 | | 23,657 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR TA2411336 | | N/A | Equity/Index | BAR- | 12/27/2024 | 09/19/2025 | 1,246 | 348,706 | 274.14 | 12,324 | | | 12,324 | | 5,657 | | | | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2404376 | | N/A | Equity/Index | BAR- | 07/12/2024 | 07/13/2026 | 10,605 | 3,000,000 | 282.8843 | 121,230 | | | 62,866 | | 53,910 | | | (30,182) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400238 | | N/A | Equity/Index | BAR- | 01/12/2024 | 01/13/2026 | 11,258 | 3,200,000 | 284.304500000002 | 129,840 | | | 35,005 | | 29,880 | | | (32,326) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 2 YR TA2401665 | | N/A | Equity/Index | BAR- | 03/28/2024 | 03/27/2026 | 10,507 | 3,000,000 | 285.51609999999 | 120,555 | | | 44,792 | | 33,357 | | | (30,139) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2507465 | | N/A | Equity/Index | BAR- | 04/11/2025 | 01/13/2027 | 3,927 | 1,050,956 | 275.55 | | 26,429 | | 23,239 | | 37,756 | | | (3,190) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2307185 | | N/A | Equity/Index | BAR- | 08/25/2023 | 08/25/2025 | 3,239 | 900,000 | 277.89920000000 001 | 35,932 | | | 2,718 | | 7,054 | | | (8,946) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400508 | | N/A | Equity/Index | BAR- | 01/31/2024 | 01/16/2026 | 12,339 | 3,491,932 | 281.93 | 146,359 | | | 40,792 | | 41,872 | | | (37,102) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2507471 | | N/A | Equity/Index | BAR- | 04/11/2025 | 02/17/2027 | 1,858 | 497,244 | 278.8 | | 11,002 | | 9,743 | | 15,764 | | | (1,259) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2307360 | | N/A | Equity/Index | BAR- | 09/01/2023 | 08/29/2025 | 3,918 | 1,100,000 | 280.73050000000 001 | 44,008 | | | 3,591 | | 5,393 | | | (11,017) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400504 | | N/A | Equity/Index | BAR- | 01/31/2024 | 12/19/2025 | 14,168 | 4,009,538 | 285.26 | 144,630 | | | 36,052 | | 29,624 | | | (38,160) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2410867 | | N/A | Equity/Index | BAR- | 12/20/2024 | 04/16/2026 | 2,195 | 616,236 | 274.97000000000 003 | 26,257 | | | 15,875 | | 16,096 | | | (9,942) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2500666 | | N/A | Equity/Index | BAR- | 01/13/2025 | 07/01/2026 | 3,026 | 833,817 | 276.95 | | 26,189 | | 17,968 | | 21,906 | | | (8,221) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2307356 | | N/A | Equity/Index | BAR- | 08/31/2023 | 07/25/2025 | 7,747 | 2,179,102 | 285.95999999999 998 | 70,455 | | | 2,454 | | 469 | | | (18,509) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2507469 | | N/A | Equity/Index | BAR- | 04/11/2025 | 02/18/2027 | 825 | 220,789 | 278.45999999999 998 | | 4,976 | | 4,408 | | 7,121 | | | (569) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2307552 | | N/A | Equity/Index | BAR- | 09/14/2023 | 09/12/2025 | 3,593 | 1,000,000 | 278.30239999999 998 | 39,920 | | | 4,020 | | 8,910 | | | (9,966) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2308482 | | N/A | Equity/Index | BAR- | 11/03/2023 | 11/05/2025 | 2,210 | 600,000 | 271.44970000000 001 | 24,079 | | | 4,195 | | 15,585 | | | (5,978) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2507470 | | N/A | Equity/Index | BAR- | 04/11/2025 | 02/12/2027 | 1,269 | 339,614 | 278.56 | | 7,565 | | 6,693 | | 10,842 | | | (872) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2508487 | | N/A | Equity/Index | BAR- | 04/25/2025 | 02/19/2027 | 1,593 | 432,068 | 279.31 | | 11,123 | | 10,063 | | 13,207 | | | (1,060) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2508494 | | N/A | Equity/Index | BAR- | 04/25/2025 | 02/24/2027 | 3,187 | 864,408 | 280.77999999999 997 | | 20,800 | | 18,832 | | 24,713 | | | (1,968) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2511480 | | N/A | Equity/Index | BAR- | 06/03/2025 | 04/21/2027 | 1,275 | 345,040 | 267.38 | | 15,034 | | 14,463 | | 18,464 | | | (571) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400239 | | N/A | Equity/Index | BAR- | 01/12/2024 | 01/14/2026 | 3,166 | 900,000 | 284.30450000000 002 | 36,540 | | | 9,888 | | 8,444 | | | (9,085) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2307881 | | N/A | Equity/Index | BAR- | 09/29/2023 | 09/29/2025 | 3,682 | 1,000,000 | 271.62549999999 999 | 39,917 | | | 4,942 | | 23,085 | | | (9,938) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2402749 | | N/A | Equity/Index | BAR- | 05/10/2024 | 05/11/2026 | 13,569 | 3,800,000 | 280.04730000000 001 | 152,228 | | | 65,749 | | 74,003 | | | (37,900) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2507472 | | N/A | Equity/Index | BAR- | 04/11/2025 | 02/16/2027 | 2,666 | 713,483 | 278.8 | | 15,768 | | 13,961 | | 22,598 | | | (1,807) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2401666 | | N/A | Equity/Index | BAR- | 03/28/2024 | 03/30/2026 | 10,507 | 3,000,000 | 285.51609999999 999 | 120,768 | | | 45,184 | | 33,696 | | | (30,067) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2507474 | | N/A | Equity/Index | BAR- | 04/11/2025 | 02/19/2027 | 1,242 | 332,388 | 279.11 | | 7,255 | | 6,427 | | 10,400 | | | (828) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2306769 | | N/A | Equity/Index | BAR- | 08/04/2023 | 08/05/2025 | 2,475 | 700,000 | 282.78829999999 999 | 28,079 | | | 1,350 | | 1,096 | | | (6,981) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2402243 | | N/A | Equity/Index | BAR- | 04/26/2024 | 04/28/2026 | 5,068 | 1,400,000 | 276.245 | 55,943 | | | 23,130 | | 34,976 | | | (13,909) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2309180 | | N/A | Equity/Index | BAR- | 12/12/2023 | 12/12/2025 | 3,939 | 1,100,000 | 279.40839999999 997 | 44,057 | | | 9,911 | | 14,839 | | | (10,939) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2308480 | | N/A | Equity/Index | BAR- | 11/03/2023 | 11/04/2025 | 2,210 | 600,000 | 271.44970000000 001 | 24,065 | | | 4,165 | | 15,548 | | | (5,983) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2307362 | | N/A | Equity/Index | BAR- | 09/01/2023 | 09/02/2025 | 3,562 | 1,000,000 | 280.73050000000 001 | 40,102 | | | 3,475 | | 5,225 | | | (9,984) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2507468 | | N/A | Equity/Index | BAR- | 04/11/2025 | 03/11/2027 | 1,400 | 374,672 | 278.36 | | 8,681 | | 7,720 | | 12,366 | | | (962) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2306768 | | N/A | Equity/Index | BAR- | 08/04/2023 | 08/04/2025 | 2,829 | 800,000 | 282.78829999999 999 | 32,072 | | | 1,500 | | 1,197 | | | (7,985) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2402844 | | N/A | Equity/Index | BAR- | 05/15/2024 | 05/01/2026 | 8,440 | 2,389,215 | 277.27 | 117,977 | | | 50,231 | | 54,653 | | | (29,907) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400888 | | N/A | Equity/Index | BAR- | 02/16/2024 | 02/18/2026 | 10,666 | 3,000,000 | 281.2706 | 120,849 | | | 38,512 | | 43,141 | | | (30,046) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2306247 | | N/A | Equity/Index | BAR- | 07/14/2023 | 07/14/2025 | 6,984 | 2,000,000 | 286.35019999999 997 | 80,396 | | | 1,438 | | 38 | | | (20,016) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2401568 | | N/A | Equity/Index | BAR- | 03/22/2024 | 03/24/2026 | 4,224 | 1,200,000 | 284.10629999999 998 | 48,347 | | | 17,665 | | 14,959 | | | (12,020) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 2 YR TA2402906 | | N/A | Equity/Index | BAR- | 05/17/2024 | 05/18/2026 | 7,088 | 2,000,000 | 282.16890000000001 | 80,192 | | | 35,408 | | 33,747 | | | (19,965) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2403827 | | N/A | Equity/Index | BAR- | 06/21/2024 | 06/23/2026 | 6,051 | 1,700,000 | 280.92849999999999 | 68,427 | | | 33,555 | | 33,739 | | | (17,013) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2401567 | | N/A | Equity/Index | BAR- | 03/22/2024 | 03/23/2026 | 12,319 | 3,500,000 | 284.10629999999998 | 140,931 | | | 51,371 | | 43,493 | | | (35,087) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2402748 | | N/A | Equity/Index | BAR- | 05/10/2024 | 05/08/2026 | 5,356 | 1,500,000 | 280.04730000000001 | 59,987 | | | 25,768 | | 29,034 | | | (14,997) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2404377 | | N/A | Equity/Index | BAR- | 07/12/2024 | 07/14/2026 | 3,889 | 1,100,000 | 282.8843 | 44,476 | | | 23,093 | | 19,804 | | | (11,058) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400664 | | N/A | Equity/Index | BAR- | 02/08/2024 | 02/06/2026 | 3,544 | 1,000,000 | 282.39839999999998 | 40,068 | | | 12,159 | | 12,468 | | | (10,003) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2402750 | | N/A | Equity/Index | BAR- | 05/10/2024 | 05/12/2026 | 8,927 | 2,500,000 | 280.04730000000001 | 100,205 | | | 43,358 | | 48,783 | | | (24,914) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2401226 | | N/A | Equity/Index | BAR- | 03/08/2024 | 03/09/2026 | 10,508 | 2,996,035 | 285.74 | 118,131 | | | 40,785 | | 30,678 | | | (29,411) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2306771 | | N/A | Equity/Index | BAR- | 08/04/2023 | 08/06/2025 | 2,829 | 800,000 | 282.78829999999999 | 32,110 | | | 1,586 | | 1,308 | | | (7,972) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2401667 | | N/A | Equity/Index | BAR- | 03/28/2024 | 03/31/2026 | 4,203 | 1,200,000 | 285.51609999999999 | 48,336 | | | 18,126 | | 13,523 | | | (12,018) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2508486 | | N/A | Equity/Index | BAR- | 04/25/2025 | 03/19/2027 | 4,550 | 1,234,094 | 279.33 | | 32,621 | | 29,638 | | 38,655 | | | (2,983) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2401597 | | N/A | Equity/Index | BAR- | 03/25/2024 | 03/25/2026 | 5,648 | 1,600,000 | 283.31110000000001 | 64,397 | | | 23,618 | | 21,430 | | | (16,011) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2403300 | | N/A | Equity/Index | BAR- | 06/06/2024 | 06/05/2026 | 7,473 | 2,100,000 | 281.00790000000001 | 84,225 | | | 39,382 | | 40,067 | | | (21,027) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400699 | | N/A | Equity/Index | BAR- | 02/09/2024 | 02/11/2026 | 5,313 | 1,500,000 | 282.31479999999999 | 60,657 | | | 18,721 | | 19,172 | | | (15,060) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2508491 | | N/A | Equity/Index | BAR- | 04/25/2025 | 02/19/2027 | 1,120 | 303,777 | 279.97000000000003 | | 7,570 | | 6,848 | | 8,992 | | | (721) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2507467 | | N/A | Equity/Index | BAR- | 04/11/2025 | 01/14/2027 | 611 | 163,518 | 275.91000000000003 | | 4,041 | | 3,554 | | 5,779 | | | (487) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400561 | | N/A | Equity/Index | BAR- | 02/02/2024 | 02/03/2026 | 8,476 | 2,400,000 | 283.16430000000003 | 97,229 | | | 28,982 | | 27,493 | | | (24,174) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400503 | | N/A | Equity/Index | BAR- | 01/31/2024 | 01/02/2026 | 19,012 | 5,380,388 | 284.17 | 204,793 | | | 54,124 | | 48,423 | | | (52,954) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2500673 | | N/A | Equity/Index | BAR- | 01/13/2025 | 11/17/2026 | 2,228 | 613,927 | 283.12 | | 16,229 | | 12,190 | | 13,649 | | | (4,039) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2508488 | | N/A | Equity/Index | BAR- | 04/25/2025 | 03/04/2027 | 1,530 | 414,981 | 280.12 | | 10,402 | | 9,430 | | 12,347 | | | (972) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2307315 | | N/A | Equity/Index | BAR- | 08/30/2023 | 08/29/2025 | 8,189 | 2,300,000 | 280.87939999999998 | 92,060 | | | 7,461 | | 10,954 | | | (22,888) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2403825 | | N/A | Equity/Index | BAR- | 06/21/2024 | 06/18/2026 | 8,899 | 2,500,000 | 280.92849999999999 | 100,335 | | | 48,849 | | 49,161 | | | (25,118) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2403292 | | N/A | Equity/Index | BAR- | 06/05/2024 | 05/26/2026 | 13,246 | 3,720,707 | 279.88 | 154,287 | | | 70,697 | | 75,221 | | | (38,894) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400562 | | N/A | Equity/Index | BAR- | 02/02/2024 | 02/04/2026 | 3,885 | 1,100,000 | 283.16430000000003 | 44,590 | | | 13,334 | | 12,649 | | | (11,071) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2411221 | | N/A | Equity/Index | BAR- | 12/26/2024 | 04/21/2026 | 2,790 | 783,441 | 275.16000000000003 | 33,084 | | | 20,391 | | 20,361 | | | (12,554) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400506 | | N/A | Equity/Index | BAR- | 01/31/2024 | 01/06/2026 | 9,590 | 2,713,966 | 282.52999999999997 | 110,470 | | | 29,657 | | 29,437 | | | (28,402) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400509 | | N/A | Equity/Index | BAR- | 01/31/2024 | 01/30/2026 | 11,440 | 3,237,515 | 284.51 | 123,881 | | | 36,246 | | 32,136 | | | (30,800) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2507473 | | N/A | Equity/Index | BAR- | 04/11/2025 | 02/12/2027 | 3,073 | 822,405 | 278.8 | | 18,094 | | 16,008 | | 25,953 | | | (2,086) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2307880 | | N/A | Equity/Index | BAR- | 09/29/2023 | 10/01/2025 | 2,209 | 600,000 | 271.62549999999999 | 23,978 | | | 3,026 | | 13,938 | | | (5,953) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2511481 | | N/A | Equity/Index | BAR- | 06/03/2025 | 04/09/2027 | 1,181 | 319,602 | 267.36 | | 13,844 | | 13,309 | | 17,026 | | | (535) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2402485 | | N/A | Equity/Index | BAR- | 05/02/2024 | 04/02/2026 | 15,424 | 4,273,165 | 281.7 | 138,469 | | | 54,711 | | 68,036 | | | (36,010) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2508495 | | N/A | Equity/Index | BAR- | 04/25/2025 | 03/10/2027 | 3,322 | 901,024 | 281.39999999999998 | | 21,337 | | 19,360 | | 25,337 | | | (1,977) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2402242 | | N/A | Equity/Index | BAR- | 04/26/2024 | 04/27/2026 | 13,032 | 3,600,000 | 276.245 | 143,773 | | | 59,329 | | 89,791 | | | (35,795) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2500667 | | N/A | Equity/Index | BAR- | 01/13/2025 | 04/30/2026 | 1,809 | 498,472 | 275.38 | | 16,008 | | 10,320 | | 13,193 | | | (5,688) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 2 YR TA2402905 | | N/A | Equity/Index | BAR- | 05/17/2024 | 05/15/2026 | 6,379 | 1,800,000 | 282.16890000000001 | 72,049 | | | 31,646 | | 30,168 | | | (18,012) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2500669 | | N/A | Equity/Index | BAR- | 01/13/2025 | 04/24/2026 | 2,050 | 564,879 | 163 | | 18,104 | | 11,588 | | 14,879 | | | (6,516) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400979 | | N/A | Equity/Index | BAR- | 02/23/2024 | 02/24/2026 | 8,860 | 2,500,000 | 282.18029999999999 | 100,593 | | | 32,886 | | 33,785 | | | (25,010) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400505 | | N/A | Equity/Index | BAR- | 01/31/2024 | 12/26/2025 | 10,135 | 2,868,201 | 285.88 | 101,397 | | | 26,044 | | 20,623 | | | (26,483) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2402845 | | N/A | Equity/Index | BAR- | 05/15/2024 | 05/08/2026 | 10,725 | 3,036,058 | 279.98 | 136,167 | | | 58,735 | | 58,404 | | | (34,183) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2500670 | | N/A | Equity/Index | BAR- | 01/13/2025 | 07/02/2026 | 2,667 | 734,894 | 277.85000000000002 | | 22,083 | | 15,164 | | 18,295 | | | (6,919) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2305934 | | N/A | Equity/Index | BAR- | 06/30/2023 | 07/01/2025 | 2,810 | 800,000 | 284.74059999999997 | 32,062 | | | | | | | | (7,982) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2500674 | | N/A | Equity/Index | BAR- | 01/13/2025 | 04/24/2026 | 2,679 | 738,201 | 276.20999999999998 | | 22,562 | | 14,442 | | 18,317 | | | (8,120) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2306008 | | N/A | Equity/Index | BAR- | 07/07/2023 | 07/09/2025 | 4,975 | 1,400,000 | 281.42110000000002 | 56,032 | | | 615 | | 235 | | | (13,912) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400698 | | N/A | Equity/Index | BAR- | 02/09/2024 | 02/10/2026 | 5,667 | 1,600,000 | 282.31479999999999 | 64,662 | | | 19,896 | | 20,379 | | | (16,077) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400237 | | N/A | Equity/Index | BAR- | 01/12/2024 | 01/12/2026 | 3,518 | 1,000,000 | 284.30450000000002 | 40,551 | | | 10,892 | | 9,293 | | | (10,110) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2402590 | | N/A | Equity/Index | BAR- | 05/07/2024 | 04/06/2026 | 9,651 | 2,696,573 | 281.14999999999998 | 98,882 | | | 39,581 | | 44,874 | | | (25,678) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2306007 | | N/A | Equity/Index | BAR- | 07/07/2023 | 07/08/2025 | 3,198 | 900,000 | 281.42110000000002 | 36,000 | | | 346 | | 108 | | | (8,951) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2404122 | | N/A | Equity/Index | BAR- | 07/05/2024 | 07/06/2026 | 13,498 | 3,780,000 | 280.03730000000002 | 152,198 | | | 77,460 | | 81,564 | | | (37,892) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2309371 | | N/A | Equity/Index | BAR- | 12/22/2023 | 12/22/2025 | 4,206 | 1,200,000 | 285.36 | 48,604 | | | 11,649 | | 8,870 | | | (12,117) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2306773 | | N/A | Equity/Index | BAR- | 08/04/2023 | 08/01/2025 | 10,609 | 3,000,000 | 282.78829999999999 | 120,054 | | | 5,140 | | 3,873 | | | (30,013) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2402486 | | N/A | Equity/Index | BAR- | 05/02/2024 | 04/13/2026 | 9,419 | 2,609,501 | 277.52999999999997 | 101,160 | | | 40,922 | | 57,985 | | | (25,898) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2500672 | | N/A | Equity/Index | BAR- | 01/13/2025 | 04/15/2026 | 1,375 | 378,882 | 275.62 | | 11,840 | | 7,494 | | 9,635 | | | (4,346) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2507466 | | N/A | Equity/Index | BAR- | 04/11/2025 | 02/12/2027 | 1,747 | 467,537 | 276.79000000000002 | | 11,393 | | 10,080 | | 16,238 | | | (1,313) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2402550 | | N/A | Equity/Index | BAR- | 05/03/2024 | 05/04/2026 | 8,626 | 2,400,000 | 278.22120000000001 | 96,209 | | | 40,627 | | 52,665 | | | (23,953) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2500671 | | N/A | Equity/Index | BAR- | 01/13/2025 | 04/22/2026 | 4,349 | 1,198,371 | 275.74 | | 37,474 | | 23,928 | | 30,582 | | | (13,546) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2403826 | | N/A | Equity/Index | BAR- | 06/21/2024 | 06/22/2026 | 9,611 | 2,700,000 | 280.92849999999999 | 108,616 | | | 53,187 | | 53,489 | | | (27,042) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400887 | | N/A | Equity/Index | BAR- | 02/16/2024 | 02/17/2026 | 7,111 | 2,000,000 | 281.2706 | 80,520 | | | 25,585 | | 28,671 | | | (20,047) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2402591 | | N/A | Equity/Index | BAR- | 05/07/2024 | 04/08/2026 | 5,718 | 1,597,659 | 280.87 | 59,331 | | | 23,851 | | 27,295 | | | (15,363) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2308483 | | N/A | Equity/Index | BAR- | 11/03/2023 | 11/03/2025 | 2,947 | 800,000 | 271.44970000000001 | 32,068 | | | 5,514 | | 20,681 | | | (7,984) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2508490 | | N/A | Equity/Index | BAR- | 04/25/2025 | 02/22/2027 | 3,281 | 889,904 | 279.97000000000003 | | 22,244 | | 20,134 | | 26,418 | | | (2,111) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2403722 | | N/A | Equity/Index | BAR- | 06/18/2024 | 06/18/2026 | 3,779 | 1,060,000 | 280.47710000000001 | 42,595 | | | 20,624 | | 21,515 | | | (10,605) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2306438 | | N/A | Equity/Index | BAR- | 07/20/2023 | 07/18/2025 | 3,840 | 1,100,000 | 286.43400000000003 | 44,040 | | | 1,033 | | 59 | | | (10,995) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400980 | | N/A | Equity/Index | BAR- | 02/23/2024 | 02/25/2026 | 5,670 | 1,600,000 | 282.18029999999999 | 64,416 | | | 21,119 | | 21,692 | | | (15,994) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2508493 | | N/A | Equity/Index | BAR- | 04/25/2025 | 02/26/2027 | 743 | 201,523 | 280.64 | | 4,893 | | 4,432 | | 5,812 | | | (462) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2411222 | | N/A | Equity/Index | BAR- | 12/26/2024 | 04/20/2026 | 3,977 | 1,116,754 | 275.16000000000003 | 47,119 | | | 29,004 | | 28,978 | | | (17,917) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2309372 | | N/A | Equity/Index | BAR- | 12/22/2023 | 12/23/2025 | 9,814 | 2,800,000 | 285.36 | 113,478 | | | 27,316 | | 20,819 | | | (28,253) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400697 | | N/A | Equity/Index | BAR- | 02/09/2024 | 02/09/2026 | 5,667 | 1,600,000 | 282.31479999999999 | 64,626 | | | 19,823 | | 20,308 | | | (16,090) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2508489 | | N/A | Equity/Index | BAR- | 04/25/2025 | 02/23/2027 | 3,337 | 905,093 | 279.97000000000003 | | 22,648 | | 20,502 | | 26,895 | | | (2,146) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 2 YR TA2402551 | | N/A | Equity/Index | BAR | 05/03/2024 | 05/05/2026 | 7,189 | 2,000,000 | 278.22120000000001 | 80,220 | | | 33,939 | | 43,968 | | | (19,945) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2307186 | | N/A | Equity/Index | BAR | 08/25/2023 | 08/27/2025 | 2,879 | 800,000 | 277.89920000000001 | 31,977 | | | 2,500 | | 6,425 | | | (7,939) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2402487 | | N/A | Equity/Index | BAR | 05/02/2024 | 04/17/2026 | 19,144 | 5,303,778 | 274.95 | 228,084 | | | 93,030 | | 141,363 | | | (58,063) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2308980 | | N/A | Equity/Index | BAR | 12/01/2023 | 11/21/2025 | 13,636 | 3,790,573 | 274.10000000000002 | 176,049 | | | 35,112 | | 79,156 | | | (44,442) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2305937 | | N/A | Equity/Index | BAR | 06/30/2023 | 07/02/2025 | 2,810 | 800,000 | 284.74059999999997 | 32,080 | | | 44 | | | | | (7,976) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2508492 | | N/A | Equity/Index | BAR | 04/25/2025 | 03/05/2027 | 788 | 213,729 | 280.86 | | 5,171 | | 4,688 | | 6,140 | | | (483) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2402907 | | N/A | Equity/Index | BAR | 05/17/2024 | 05/19/2026 | 6,379 | 1,800,000 | 282.16890000000001 | 72,214 | | | 31,941 | | 30,440 | | | (17,954) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2400507 | | N/A | Equity/Index | BAR | 01/31/2024 | 01/09/2026 | 14,347 | 4,060,195 | 283.51 | 159,365 | | | 43,279 | | 40,469 | | | (40,799) | | | | .0001 |
| BXIIMWM7-EUROPEAN - 2 YR TA2401225 | | N/A | Equity/Index | BAR | 03/08/2024 | 03/06/2026 | 19,745 | 5,629,683 | 285.14 | 226,712 | | | 77,658 | | 60,143 | | | (56,678) | | | | .0001 |
| MSCI EAFE - CAPPED TA2511852 | | N/A | Equity/Index | BMO | 06/09/2025 | 05/29/2026 | 15 | 39,231 | 2600 | | 1,945 | | 1,945 | | 1,548 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2409210 | | N/A | Equity/Index | BMO | 11/26/2024 | 10/28/2025 | 26 | 59,145 | 2369 | 1,695 | | | 1,695 | | 3,774 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507726 | | N/A | Equity/Index | BOA | 04/15/2025 | 03/30/2026 | 20 | 47,845 | 2451 | | 1,449 | | 1,449 | | 1,846 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507418 | | N/A | Equity/Index | BMO | 04/11/2025 | 03/13/2026 | 13 | 30,023 | 2444 | | 892 | | 892 | | 2,351 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513207 | | N/A | Equity/Index | RBC | 06/27/2025 | 06/05/2026 | 26 | 68,354 | 2619 | | 4,282 | | 4,282 | | 3,403 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513032 | | N/A | Equity/Index | RBC | 06/25/2025 | 06/24/2026 | 28 | 73,300 | 2618 | | 3,363 | | 3,363 | | 2,663 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510855 | | N/A | Equity/Index | BOA | 05/23/2025 | 04/29/2026 | 38 | 97,563 | 2489 | | 4,389 | | 4,389 | | 4,398 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510123 | | N/A | Equity/Index | RBC | 05/15/2025 | 05/14/2026 | 28 | 71,848 | 2546 | | 3,666 | | 3,666 | | 3,784 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511178 | | N/A | Equity/Index | RBC | 05/29/2025 | 05/28/2026 | 45 | 115,961 | 2583 | | 5,171 | | 5,171 | | 4,530 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509447 | | N/A | Equity/Index | BAR | 05/08/2025 | 03/27/2026 | 6 | 15,172 | 2451 | | 375 | | 375 | | 409 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505386 | | N/A | Equity/Index | BOA | 03/14/2025 | 03/11/2026 | 13 | 32,225 | 2443 | | 1,575 | | 1,575 | | 2,452 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504559 | | N/A | Equity/Index | BOA | 03/03/2025 | 02/20/2026 | 3 | 7,413 | 2443 | | 370 | | 370 | | 539 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505395 | | N/A | Equity/Index | BOA | 03/14/2025 | 01/16/2026 | 10 | 24,789 | 2289 | | 817 | | 817 | | 1,012 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505637 | | N/A | Equity/Index | RBC | 03/18/2025 | 02/27/2026 | 73 | 181,617 | 2423 | | 6,473 | | 6,473 | | 7,019 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511085 | | N/A | Equity/Index | BOA | 05/28/2025 | 05/05/2026 | 32 | 83,328 | 2535 | | 5,336 | | 5,336 | | 5,047 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511855 | | N/A | Equity/Index | BMO | 06/09/2025 | 06/04/2026 | 26 | 68,000 | 2627 | | 4,117 | | 4,117 | | 3,398 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500723 | | N/A | Equity/Index | BMO | 01/14/2025 | 01/08/2026 | 9 | 20,119 | 2271 | | 918 | | 918 | | 1,828 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506466 | | N/A | Equity/Index | BMO | 03/31/2025 | 03/27/2026 | 33 | 79,365 | 2470 | | 2,888 | | 2,888 | | 3,959 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2501897 | | N/A | Equity/Index | RBC | 01/30/2025 | 01/23/2026 | 19 | 45,450 | 2361 | | 1,817 | | 1,817 | | 2,436 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504684 | | N/A | Equity/Index | RBC | 03/05/2025 | 02/25/2026 | 10 | 24,395 | 2448 | | 1,074 | | 1,074 | | 1,210 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505889 | | N/A | Equity/Index | BMO | 03/21/2025 | 02/13/2026 | 9 | 22,350 | 2448 | | 620 | | 620 | | 764 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513208 | | N/A | Equity/Index | RBC | 06/27/2025 | 06/25/2026 | 41 | 107,789 | 2602 | | 5,146 | | 5,146 | | 3,742 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500927 | | N/A | Equity/Index | RBC | 01/16/2025 | 12/31/2025 | 12 | 27,395 | 2262 | | 1,113 | | 1,113 | | 1,574 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502749 | | N/A | Equity/Index | RBC | 02/10/2025 | 01/16/2026 | 14 | 33,449 | 2289 | | 1,628 | | 1,628 | | 2,154 | | | | | | | .0001 |

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSCI EAFE - CAPPED TA2509453 | | N/A | Equity/Index | BAR | 05/08/2025 | 04/17/2026 | 18 | 45,517 | 2391 | | 1,492 | | 1,492 | | 1,641 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509452 | | N/A | Equity/Index | BAR | 05/08/2025 | 04/16/2026 | 10 | 25,287 | 2387 | | 1,620 | | 1,620 | | 1,930 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411023 | | N/A | Equity/Index | BMO | 12/23/2024 | 12/05/2025 | 19 | 42,621 | 2356 | 976 | | | 976 | | 2,655 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508038 | | N/A | Equity/Index | BOA | 04/21/2025 | 04/06/2026 | 40 | 95,432 | 2281 | | 5,463 | | 5,463 | | 7,867 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507416 | | N/A | Equity/Index | BMO | 04/11/2025 | 03/06/2026 | 10 | 23,094 | 2496 | | 508 | | 508 | | 1,366 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513215 | | N/A | Equity/Index | RBC | 06/27/2025 | 05/18/2026 | 10 | 26,290 | 2550 | | 1,534 | | 1,534 | | 1,194 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507428 | | N/A | Equity/Index | BMO | 04/11/2025 | 04/06/2026 | 13 | 30,023 | 2281 | | 997 | | 997 | | 1,277 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512810 | | N/A | Equity/Index | BOA | 06/23/2025 | 06/18/2026 | 26 | 66,962 | 2603 | | 2,833 | | 2,833 | | 1,966 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503264 | | N/A | Equity/Index | BOA | 02/14/2025 | 01/21/2026 | 5 | 12,199 | 2323 | | 303 | | 303 | | 406 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504203 | | N/A | Equity/Index | BOA | 02/27/2025 | 02/20/2026 | 28 | 68,968 | 2443 | | 2,646 | | 2,646 | | 3,971 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513030 | | N/A | Equity/Index | RBC | 06/25/2025 | 06/12/2026 | 26 | 68,064 | 2614 | | 3,908 | | 3,908 | | 3,412 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2408707 | | N/A | Equity/Index | BMO | 11/19/2024 | 10/29/2025 | 45 | 102,224 | 2361 | 3,012 | | | 3,012 | | 6,538 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505888 | | N/A | Equity/Index | BMO | 03/21/2025 | 03/18/2026 | 20 | 49,666 | 2512 | | 2,399 | | 2,399 | | 3,405 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505123 | | N/A | Equity/Index | BOA | 03/11/2025 | 03/04/2026 | 7 | 17,143 | 2440 | | 758 | | 758 | | 1,331 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508999 | | N/A | Equity/Index | BOA | 05/02/2025 | 04/29/2026 | 23 | 58,167 | 2489 | | 2,713 | | 2,713 | | 2,662 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411020 | | N/A | Equity/Index | BMO | 12/23/2024 | 12/19/2025 | 61 | 136,835 | 2236 | 4,855 | | | 4,855 | | 8,027 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510350 | | N/A | Equity/Index | RBC | 05/19/2025 | 04/17/2026 | 27 | 69,001 | 2391 | | 4,158 | | 4,158 | | 3,850 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510032 | | N/A | Equity/Index | RBC | 05/14/2025 | 05/12/2026 | 272 | 689,316 | 2516 | | 28,261 | | 28,261 | | 30,385 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500510 | | N/A | Equity/Index | BMO | 01/10/2025 | 01/02/2026 | 18 | 40,409 | 2255 | | 1,942 | | 1,942 | | 3,663 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505121 | | N/A | Equity/Index | BOA | 03/11/2025 | 03/10/2026 | 54 | 132,246 | 2467 | | 4,862 | | 4,862 | | 6,592 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507429 | | N/A | Equity/Index | BMO | 04/11/2025 | 04/07/2026 | 13 | 30,023 | 2143 | | 1,457 | | 1,457 | | 1,678 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507431 | | N/A | Equity/Index | BMO | 04/11/2025 | 04/08/2026 | 67 | 154,732 | 2212 | | 7,080 | | 7,080 | | 8,759 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505884 | | N/A | Equity/Index | BMO | 03/21/2025 | 03/10/2026 | 14 | 34,766 | 2467 | | 1,293 | | 1,293 | | 1,770 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507732 | | N/A | Equity/Index | BMO | 04/16/2025 | 04/14/2026 | 43 | 102,557 | 2355 | | 4,113 | | 4,113 | | 5,522 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500368 | | N/A | Equity/Index | BOA | 01/07/2025 | 11/03/2025 | 13 | 29,744 | 2336 | | 521 | | 521 | | 1,088 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504206 | | N/A | Equity/Index | BOA | 02/27/2025 | 02/24/2026 | 6 | 14,779 | 2445 | | 673 | | 673 | | 1,075 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507731 | | N/A | Equity/Index | BMO | 04/16/2025 | 04/02/2026 | 15 | 35,776 | 2281 | | 2,333 | | 2,333 | | 3,141 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503741 | | N/A | Equity/Index | BMO | 02/21/2025 | 02/05/2026 | 3 | 7,314 | 2382 | | 361 | | 361 | | 558 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507424 | | N/A | Equity/Index | BMO | 04/11/2025 | 03/31/2026 | 26 | 60,045 | 2401 | | 1,666 | | 1,666 | | 3,379 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500364 | | N/A | Equity/Index | BOA | 01/07/2025 | 11/18/2025 | 8 | 18,304 | 2277 | | 603 | | 603 | | 1,147 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503738 | | N/A | Equity/Index | BMO | 02/21/2025 | 02/06/2026 | 9 | 21,942 | 2385 | | 896 | | 896 | | 1,376 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505394 | | N/A | Equity/Index | BOA | 03/14/2025 | 02/03/2026 | 3 | 7,437 | 2335 | | 293 | | 293 | | 385 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511742 | | N/A | Equity/Index | RBC | 06/06/2025 | 06/04/2026 | 18 | 47,381 | 2627 | | 2,653 | | 2,653 | | 2,373 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502746 | | N/A | Equity/Index | RBC | 02/10/2025 | 02/06/2026 | 26 | 62,119 | 2398 | | 2,939 | | 2,939 | | 4,909 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSCI EAFE - CAPPED TA2504680 | | N/A | Equity/Index | RBC- | 03/05/2025 | 02/13/2026 | 14 | 34,154 | 2448 | | 1,086 | | 1,086 | | 1,084 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512651 | | N/A | Equity/Index | RBC- | 06/20/2025 | 06/16/2026 | 32 | 82,272 | 2635 | | 3,533 | | 3,533 | | 2,946 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411582 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/11/2025 | 12 | 27,150 | 2336 | 556 | | | 556 | | 994 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504683 | | N/A | Equity/Index | RBC- | 03/05/2025 | 02/25/2026 | 4 | 9,758 | 2448 | | 310 | | 310 | | 308 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500930 | | N/A | Equity/Index | RBC- | 01/16/2025 | 01/13/2026 | 10 | 22,829 | 2227 | | 1,319 | | 1,319 | | 2,017 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2410134 | | N/A | Equity/Index | BMO- | 12/10/2024 | 12/05/2025 | 38 | 89,133 | 2358 | 2,973 | | | 2,973 | | 5,044 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504208 | | N/A | Equity/Index | BOA- | 02/27/2025 | 02/26/2026 | 6 | 14,779 | 2463 | | 646 | | 646 | | 1,054 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511176 | | N/A | Equity/Index | RBC- | 05/29/2025 | 05/13/2026 | 23 | 59,269 | 2537 | | 3,149 | | 3,149 | | 2,878 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505886 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/16/2026 | 11 | 27,316 | 2467 | | 834 | | 834 | | 1,070 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510034 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/07/2026 | 10 | 25,343 | 2532 | | 1,379 | | 1,379 | | 1,613 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505639 | | N/A | Equity/Index | RBC- | 03/18/2025 | 03/13/2026 | 12 | 29,855 | 2444 | | 1,777 | | 1,777 | | 2,267 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510122 | | N/A | Equity/Index | RBC- | 05/15/2025 | 05/14/2026 | 23 | 59,018 | 2546 | | 2,536 | | 2,536 | | 2,464 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500929 | | N/A | Equity/Index | RBC- | 01/16/2025 | 12/12/2025 | 7 | 15,980 | 2319 | | 570 | | 570 | | 923 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506101 | | N/A | Equity/Index | RBC- | 03/25/2025 | 03/06/2026 | 23 | 57,261 | 2496 | | 1,872 | | 1,872 | | 2,099 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502347 | | N/A | Equity/Index | BMO- | 02/04/2025 | 01/05/2026 | 7 | 16,556 | 2255 | | 824 | | 824 | | 1,089 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511383 | | N/A | Equity/Index | BMO- | 06/02/2025 | 05/28/2026 | 20 | 52,094 | 2583 | | 2,679 | | 2,679 | | 2,256 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2501260 | | N/A | Equity/Index | BOA- | 01/22/2025 | 01/21/2026 | 190 | 441,520 | 2323 | | 15,762 | | 15,762 | | 24,616 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510124 | | N/A | Equity/Index | RBC- | 05/15/2025 | 05/14/2026 | 35 | 89,810 | 2546 | | 5,117 | | 5,117 | | 5,478 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2501895 | | N/A | Equity/Index | RBC- | 01/30/2025 | 01/29/2026 | 22 | 52,626 | 2363 | | 2,102 | | 2,102 | | 2,812 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506767 | | N/A | Equity/Index | BOA- | 04/04/2025 | 03/27/2026 | 32 | 73,275 | 2451 | | 2,167 | | 2,167 | | 3,918 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509451 | | N/A | Equity/Index | BAR- | 05/08/2025 | 04/16/2026 | 50 | 126,435 | 2387 | | 5,414 | | 5,414 | | 6,147 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511250 | | N/A | Equity/Index | RBC- | 05/30/2025 | 05/27/2026 | 177 | 459,942 | 2603 | | 25,116 | | 25,116 | | 24,590 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505392 | | N/A | Equity/Index | BOA- | 03/14/2025 | 02/03/2026 | 2 | 4,958 | 2335 | | 227 | | 227 | | 303 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513216 | | N/A | Equity/Index | RBC- | 06/27/2025 | 04/29/2026 | 10 | 26,290 | 2489 | | 1,496 | | 1,496 | | 1,160 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508993 | | N/A | Equity/Index | BOA- | 05/02/2025 | 04/15/2026 | 57 | 144,153 | 2385 | | 8,273 | | 8,273 | | 8,362 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2410135 | | N/A | Equity/Index | BMO- | 12/10/2024 | 12/05/2025 | 37 | 86,787 | 2355 | 2,913 | | | 2,913 | | 4,914 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503734 | | N/A | Equity/Index | BMO- | 02/21/2025 | 02/13/2026 | 5 | 12,190 | 2448 | | 383 | | 383 | | 633 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505274 | | N/A | Equity/Index | RBC- | 03/13/2025 | 03/10/2026 | 70 | 171,199 | 2467 | | 6,350 | | 6,350 | | 8,300 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508994 | | N/A | Equity/Index | BOA- | 05/02/2025 | 04/14/2026 | 46 | 116,334 | 2355 | | 8,208 | | 8,208 | | 8,744 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505535 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/02/2026 | 123 | 305,040 | 2423 | | 18,778 | | 18,778 | | 23,438 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507420 | | N/A | Equity/Index | BMO- | 04/11/2025 | 03/17/2026 | 17 | 39,260 | 2498 | | 867 | | 867 | | 2,251 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507426 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/02/2026 | 24 | 55,427 | 2412 | | 1,903 | | 1,903 | | 4,567 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2409534 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/19/2025 | 57 | 130,775 | 2283 | 5,213 | | | 5,213 | | 8,206 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511958 | | N/A | Equity/Index | RBC- | 06/10/2025 | 05/15/2026 | 82 | 215,668 | 2550 | | 13,801 | | 13,801 | | 12,597 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSCI EAFE - CAPPED TA2513213 | | N/A | Equity/Index | RBC- | 06/27/2025 | 06/18/2026 | 10 | 26,290 | 2603 | | 1,745 | | 1,745 | | 1,405 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505122 | | N/A | Equity/Index | BOA- | 03/11/2025 | 03/06/2026 | 17 | 41,633 | 2496 | | 2,098 | | 2,098 | | 2,021 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510461 | | N/A | Equity/Index | RBC- | 05/20/2025 | 05/19/2026 | 148 | 380,656 | 2571 | | 16,036 | | 16,036 | | 15,217 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512809 | | N/A | Equity/Index | BOA- | 06/23/2025 | 06/18/2026 | 30 | 77,264 | 2575 | | 3,366 | | 3,366 | | 3,055 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510459 | | N/A | Equity/Index | RBC- | 05/20/2025 | 05/01/2026 | 15 | 38,580 | 2536 | | 2,349 | | 2,349 | | 2,415 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504205 | | N/A | Equity/Index | BOA- | 02/27/2025 | 02/24/2026 | 10 | 24,632 | 2445 | | 836 | | 836 | | 1,209 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505393 | | N/A | Equity/Index | BOA- | 03/14/2025 | 02/03/2026 | 2 | 4,958 | 2335 | | 283 | | 283 | | 391 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511177 | | N/A | Equity/Index | RBC- | 05/29/2025 | 05/19/2026 | 32 | 82,461 | 2571 | | 3,738 | | 3,738 | | 3,290 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511853 | | N/A | Equity/Index | BMO- | 06/09/2025 | 05/01/2026 | 19 | 49,692 | 2536 | | 2,000 | | 2,000 | | 1,688 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2410136 | | N/A | Equity/Index | BMO- | 12/10/2024 | 11/28/2025 | 41 | 96,170 | 2316 | 3,636 | | | 3,636 | | 5,878 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500366 | | N/A | Equity/Index | BOA- | 01/07/2025 | 12/16/2025 | 6 | 13,728 | 2316 | | 393 | | 393 | | 791 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504200 | | N/A | Equity/Index | BOA- | 02/27/2025 | 02/13/2026 | 17 | 41,874 | 2435 | | 2,034 | | 2,034 | | 3,270 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502081 | | N/A | Equity/Index | BOA- | 01/31/2025 | 01/15/2026 | 4 | 9,524 | 2264 | | 358 | | 358 | | 523 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508040 | | N/A | Equity/Index | BOA- | 04/21/2025 | 04/10/2026 | 67 | 159,849 | 2298 | | 6,313 | | 6,313 | | 6,504 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505638 | | N/A | Equity/Index | RBC- | 03/18/2025 | 03/17/2026 | 38 | 94,540 | 2498 | | 3,747 | | 3,747 | | 4,516 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509460 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/01/2026 | 49 | 123,906 | 2536 | | 4,410 | | 4,410 | | 5,314 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508475 | | N/A | Equity/Index | BOA- | 04/25/2025 | 04/23/2026 | 32 | 78,477 | 2438 | | 3,490 | | 3,490 | | 3,878 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511251 | | N/A | Equity/Index | RBC- | 05/30/2025 | 05/20/2026 | 14 | 36,380 | 2589 | | 1,707 | | 1,707 | | 1,601 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411022 | | N/A | Equity/Index | BMO- | 12/23/2024 | 12/09/2025 | 20 | 44,864 | 2362 | 1,024 | | | 1,024 | | 2,844 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505079 | | N/A | Equity/Index | RBC- | 03/10/2025 | 02/06/2026 | 34 | 83,164 | 2385 | | 3,043 | | 3,043 | | 3,352 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2410271 | | N/A | Equity/Index | BMO- | 12/12/2024 | 12/10/2025 | 19 | 44,145 | 2335 | 2,164 | | | 2,164 | | 3,870 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512074 | | N/A | Equity/Index | BMO- | 06/11/2025 | 05/19/2026 | 34 | 89,378 | 2571 | | 3,476 | | 3,476 | | 2,842 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511549 | | N/A | Equity/Index | RBC- | 06/04/2025 | 05/29/2026 | 68 | 177,072 | 2599 | | 7,932 | | 7,932 | | 6,640 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510031 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/12/2026 | 43 | 108,973 | 2516 | | 6,125 | | 6,125 | | 7,101 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2410806 | | N/A | Equity/Index | BMO- | 12/20/2024 | 11/18/2025 | 46 | 101,840 | 2277 | 3,463 | | | 3,463 | | 7,307 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510346 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/12/2026 | 22 | 56,223 | 2516 | | 2,628 | | 2,628 | | 2,379 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507419 | | N/A | Equity/Index | BMO- | 04/11/2025 | 03/13/2026 | 15 | 34,642 | 2467 | | 832 | | 832 | | 2,084 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504202 | | N/A | Equity/Index | BOA- | 02/27/2025 | 02/20/2026 | 11 | 27,095 | 2439 | | 1,072 | | 1,072 | | 1,609 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500511 | | N/A | Equity/Index | BMO- | 01/10/2025 | 01/07/2026 | 12 | 26,939 | 2288 | | 892 | | 892 | | 1,577 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511963 | | N/A | Equity/Index | RBC- | 06/10/2025 | 06/09/2026 | 180 | 473,418 | 2626 | | 20,135 | | 20,135 | | 16,795 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411580 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/12/2025 | 12 | 27,150 | 2338 | 978 | | | 978 | | 2,600 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505273 | | N/A | Equity/Index | RBC- | 03/13/2025 | 03/05/2026 | 25 | 61,143 | 2493 | | 2,967 | | 2,967 | | 4,450 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2410137 | | N/A | Equity/Index | BMO- | 12/10/2024 | 11/25/2025 | 38 | 89,133 | 2294 | 3,483 | | | 3,483 | | 5,456 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSCI EAFE - CAPPED TA2504366 | | N/A | Equity/Index | BOA | 02/28/2025 | 01/22/2026 | 6 | 14,671 | 2333 | | 786 | | 786 | | 1,230 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512372 | | N/A | Equity/Index | RBC | 06/16/2025 | 05/28/2026 | 63 | 166,093 | 2583 | | 6,556 | | 6,556 | | 4,912 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502514 | | N/A | Equity/Index | RBC | 02/06/2025 | 02/04/2026 | 34 | 81,348 | 2357 | | 3,613 | | 3,613 | | 4,341 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500928 | | N/A | Equity/Index | RBC | 01/16/2025 | 12/19/2025 | 8 | 18,263 | 2236 | | 1,037 | | 1,037 | | 1,667 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504362 | | N/A | Equity/Index | BOA | 02/28/2025 | 02/27/2026 | 10 | 24,452 | 2442 | | 723 | | 723 | | 1,210 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512376 | | N/A | Equity/Index | RBC | 06/16/2025 | 04/27/2026 | 14 | 36,910 | 2460 | | 2,799 | | 2,799 | | 2,488 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510460 | | N/A | Equity/Index | RBC | 05/20/2025 | 05/15/2026 | 44 | 113,168 | 2547 | | 4,950 | | 4,950 | | 4,699 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510854 | | N/A | Equity/Index | BOA | 05/23/2025 | 04/29/2026 | 24 | 61,619 | 2489 | | 3,140 | | 3,140 | | 3,217 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504198 | | N/A | Equity/Index | BOA | 02/27/2025 | 02/06/2026 | 27 | 66,505 | 2398 | | 2,798 | | 2,798 | | 3,977 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508155 | | N/A | Equity/Index | BOA | 04/22/2025 | 04/21/2026 | 154 | 379,502 | 2415 | | 13,854 | | 13,854 | | 19,003 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508479 | | N/A | Equity/Index | BOA | 04/25/2025 | 04/21/2026 | 17 | 41,691 | 2415 | | 2,588 | | 2,588 | | 3,214 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505078 | | N/A | Equity/Index | RBC | 03/10/2025 | 03/06/2026 | 9 | 22,014 | 2508 | | 1,090 | | 1,090 | | 1,561 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2410138 | | N/A | Equity/Index | BMO | 12/10/2024 | 11/26/2025 | 41 | 96,170 | 2285 | 3,583 | | | 3,583 | | 5,474 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509255 | | N/A | Equity/Index | RBC | 05/06/2025 | 03/31/2026 | 44 | 111,536 | 2401 | | 7,627 | | 7,627 | | 8,226 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512955 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/18/2026 | 31 | 80,457 | 2575 | | 4,395 | | 4,395 | | 3,448 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502918 | | N/A | Equity/Index | BMO | 02/11/2025 | 01/09/2026 | 8 | 19,109 | 2245 | | 1,150 | | 1,150 | | 1,661 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508042 | | N/A | Equity/Index | BOA | 04/21/2025 | 04/16/2026 | 10 | 23,858 | 2387 | | 1,042 | | 1,042 | | 1,935 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505388 | | N/A | Equity/Index | BOA | 03/14/2025 | 02/20/2026 | 13 | 32,225 | 2443 | | 2,258 | | 2,258 | | 1,846 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511857 | | N/A | Equity/Index | BMO | 06/09/2025 | 06/02/2026 | 10 | 26,154 | 2613 | | 1,174 | | 1,174 | | 904 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2501898 | | N/A | Equity/Index | RBC | 01/30/2025 | 01/23/2026 | 10 | 23,921 | 2339 | | 1,114 | | 1,114 | | 1,520 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2501499 | | N/A | Equity/Index | BMO | 01/24/2025 | 01/21/2026 | 9 | 21,221 | 2323 | | 1,142 | | 1,142 | | 1,813 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509455 | | N/A | Equity/Index | BAR | 05/08/2025 | 04/24/2026 | 15 | 37,931 | 2452 | | 1,610 | | 1,610 | | 1,890 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2409209 | | N/A | Equity/Index | BMO | 11/26/2024 | 10/16/2025 | 44 | 100,091 | 2402 | 2,539 | | | 2,539 | | 6,371 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506643 | | N/A | Equity/Index | BMO | 04/03/2025 | 03/20/2026 | 25 | 59,848 | 2485 | | 2,434 | | 2,434 | | 4,429 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510347 | | N/A | Equity/Index | RBC | 05/19/2025 | 05/12/2026 | 15 | 38,334 | 2516 | | 1,834 | | 1,834 | | 1,676 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507432 | | N/A | Equity/Index | BMO | 04/11/2025 | 04/08/2026 | 39 | 90,068 | 2212 | | 5,682 | | 5,682 | | 8,164 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411138 | | N/A | Equity/Index | RBC | 12/24/2024 | 12/19/2025 | 21 | 47,179 | 2248 | 2,316 | | | 2,316 | | 4,275 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500721 | | N/A | Equity/Index | BMO | 01/14/2025 | 12/30/2025 | 26 | 58,121 | 2260 | | 2,334 | | 2,334 | | 4,055 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503265 | | N/A | Equity/Index | BOA | 02/14/2025 | 01/21/2026 | 2 | 4,880 | 2323 | | 244 | | 244 | | 351 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511959 | | N/A | Equity/Index | RBC | 06/10/2025 | 05/22/2026 | 35 | 92,054 | 2575 | | 4,607 | | 4,607 | | 4,001 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506236 | | N/A | Equity/Index | BMO | 03/27/2025 | 03/24/2026 | 46 | 114,241 | 2472 | | 5,802 | | 5,802 | | 8,259 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509444 | | N/A | Equity/Index | BAR | 05/08/2025 | 01/14/2026 | 3 | 7,586 | 2235 | | 534 | | 534 | | 593 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508819 | | N/A | Equity/Index | BMO | 04/30/2025 | 04/15/2026 | 41 | 102,041 | 2385 | | 4,021 | | 4,021 | | 7,917 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSCI EAFE - CAPPED TA2511089 | | N/A | Equity/Index | BOA | 05/28/2025 | 05/22/2026 | 45 | 117,180 | 2575 | | 5,294 | | 5,294 | | 4,526 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502348 | | N/A | Equity/Index | BMO | 02/04/2025 | 01/30/2026 | 31 | 73,319 | 2380 | | 2,810 | | 2,810 | | 4,027 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507725 | | N/A | Equity/Index | BOA | 04/15/2025 | 04/14/2026 | 23 | 55,022 | 2355 | | 2,786 | | 2,786 | | 2,928 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509457 | | N/A | Equity/Index | BAR | 05/08/2025 | 04/24/2026 | 8 | 20,230 | 2460 | | 786 | | 786 | | 917 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510853 | | N/A | Equity/Index | BOA | 05/23/2025 | 05/20/2026 | 43 | 110,400 | 2589 | | 7,074 | | 7,074 | | 7,266 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510030 | | N/A | Equity/Index | RBC | 05/14/2025 | 05/12/2026 | 29 | 73,493 | 2516 | | 2,935 | | 2,935 | | 3,135 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512812 | | N/A | Equity/Index | BOA | 06/23/2025 | 06/12/2026 | 18 | 46,358 | 2644 | | 1,797 | | 1,797 | | 1,619 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503262 | | N/A | Equity/Index | BOA | 02/14/2025 | 01/16/2026 | 8 | 19,518 | 2289 | | 1,162 | | 1,162 | | 1,635 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504557 | | N/A | Equity/Index | BOA | 03/03/2025 | 02/27/2026 | 19 | 46,948 | 2423 | | 2,190 | | 2,190 | | 2,327 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503408 | | N/A | Equity/Index | BOA | 02/18/2025 | 01/30/2026 | 12 | 29,490 | 2380 | | 2,630 | | 2,630 | | 2,433 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505387 | | N/A | Equity/Index | BOA | 03/14/2025 | 03/11/2026 | 9 | 22,310 | 2443 | | 734 | | 734 | | 1,081 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511092 | | N/A | Equity/Index | BOA | 05/28/2025 | 05/22/2026 | 6 | 15,624 | 2580 | | 1,119 | | 1,119 | | 1,039 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510349 | | N/A | Equity/Index | RBC | 05/19/2025 | 05/14/2026 | 13 | 33,223 | 2546 | | 2,004 | | 2,004 | | 2,035 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513031 | | N/A | Equity/Index | RBC | 06/25/2025 | 06/08/2026 | 19 | 49,739 | 2619 | | 2,841 | | 2,841 | | 2,488 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510121 | | N/A | Equity/Index | RBC | 05/15/2025 | 05/08/2026 | 62 | 159,092 | 2516 | | 7,146 | | 7,146 | | 6,931 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513209 | | N/A | Equity/Index | RBC | 06/27/2025 | 06/12/2026 | 29 | 76,241 | 2644 | | 3,896 | | 3,896 | | 2,909 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513214 | | N/A | Equity/Index | RBC | 06/27/2025 | 06/26/2026 | 8 | 21,032 | 2627 | | 1,340 | | 1,340 | | 1,069 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507724 | | N/A | Equity/Index | BOA | 04/15/2025 | 04/10/2026 | 17 | 40,668 | 2298 | | 2,628 | | 2,628 | | 3,459 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507422 | | N/A | Equity/Index | BMO | 04/11/2025 | 03/23/2026 | 12 | 27,713 | 2485 | | 506 | | 506 | | 1,152 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2409211 | | N/A | Equity/Index | BMO | 11/26/2024 | 11/14/2025 | 18 | 40,946 | 2275 | 1,504 | | | 1,504 | | 2,595 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509443 | | N/A | Equity/Index | BAR | 05/08/2025 | 01/09/2026 | 6 | 15,172 | 2271 | | 844 | | 844 | | 932 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508481 | | N/A | Equity/Index | BOA | 04/25/2025 | 04/15/2026 | 28 | 68,667 | 2385 | | 3,183 | | 3,183 | | 3,396 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511961 | | N/A | Equity/Index | RBC | 06/10/2025 | 06/05/2026 | 61 | 160,436 | 2619 | | 6,891 | | 6,891 | | 5,764 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411136 | | N/A | Equity/Index | RBC | 12/24/2024 | 12/23/2025 | 45 | 101,097 | 2243 | 3,839 | | | 3,839 | | 6,362 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504363 | | N/A | Equity/Index | BOA | 02/28/2025 | 02/13/2026 | 137 | 334,990 | 2448 | | 12,916 | | 12,916 | | 19,425 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511380 | | N/A | Equity/Index | BMO | 06/02/2025 | 05/08/2026 | 14 | 36,466 | 2516 | | 2,482 | | 2,482 | | 2,236 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2501262 | | N/A | Equity/Index | BOA | 01/22/2025 | 01/14/2026 | 36 | 83,656 | 2235 | | 3,118 | | 3,118 | | 4,704 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513029 | | N/A | Equity/Index | RBC | 06/25/2025 | 06/23/2026 | 52 | 136,128 | 2568 | | 6,486 | | 6,486 | | 5,124 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509000 | | N/A | Equity/Index | BOA | 05/02/2025 | 04/29/2026 | 23 | 58,167 | 2489 | | 3,591 | | 3,591 | | 3,981 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512650 | | N/A | Equity/Index | RBC | 06/20/2025 | 05/22/2026 | 55 | 141,405 | 2575 | | 7,196 | | 7,196 | | 6,316 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2501502 | | N/A | Equity/Index | BMO | 01/24/2025 | 01/09/2026 | 13 | 30,652 | 2245 | | 1,194 | | 1,194 | | 1,315 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500367 | | N/A | Equity/Index | BOA | 01/07/2025 | 12/05/2025 | 9 | 20,592 | 2356 | | 528 | | 528 | | 1,239 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505389 | | N/A | Equity/Index | BOA | 03/14/2025 | 02/27/2026 | 7 | 17,352 | 2442 | | 824 | | 824 | | 1,281 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSCI EAFE - CAPPED TA2506104 | | N/A | Equity/Index | RBC- | 03/25/2025 | 03/17/2026 | 6 | 14,938 | 2498 | | 806 | | 806 | | 1,057 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513033 | | N/A | Equity/Index | RBC- | 06/25/2025 | 06/12/2026 | 34 | 89,007 | 2644 | | 2,954 | | 2,954 | | 1,973 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509002 | | N/A | Equity/Index | BOA- | 05/02/2025 | 04/02/2026 | 18 | 45,522 | 2281 | | 2,790 | | 2,790 | | 2,755 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505080 | | N/A | Equity/Index | RBC- | 03/10/2025 | 02/13/2026 | 14 | 34,244 | 2448 | | 1,924 | | 1,924 | | 2,661 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506540 | | N/A | Equity/Index | RBC- | 04/02/2025 | 03/24/2026 | 133 | 323,855 | 2472 | | 11,487 | | 11,487 | | 16,065 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509454 | | N/A | Equity/Index | BAR- | 05/08/2025 | 04/17/2026 | 17 | 42,988 | 2391 | | 2,127 | | 2,127 | | 2,461 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511854 | | N/A | Equity/Index | BMO- | 06/09/2025 | 05/04/2026 | 23 | 60,154 | 2536 | | 2,421 | | 2,421 | | 2,038 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512370 | | N/A | Equity/Index | RBC- | 06/16/2025 | 06/12/2026 | 40 | 105,456 | 2644 | | 4,552 | | 4,552 | | 3,502 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512952 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/23/2026 | 25 | 64,885 | 2568 | | 3,054 | | 3,054 | | 2,261 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507733 | | N/A | Equity/Index | BMO- | 04/16/2025 | 04/15/2026 | 24 | 57,241 | 2385 | | 2,054 | | 2,054 | | 3,109 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510859 | | N/A | Equity/Index | BOA- | 05/23/2025 | 04/24/2026 | 23 | 59,051 | 2460 | | 4,491 | | 4,491 | | 4,133 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508477 | | N/A | Equity/Index | BOA- | 04/25/2025 | 04/22/2026 | 25 | 61,310 | 2418 | | 3,772 | | 3,772 | | 4,698 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504681 | | N/A | Equity/Index | RBC- | 03/05/2025 | 02/13/2026 | 12 | 29,274 | 2448 | | 1,445 | | 1,445 | | 1,708 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511851 | | N/A | Equity/Index | BMO- | 06/09/2025 | 05/29/2026 | 12 | 31,384 | 2599 | | 1,985 | | 1,985 | | 1,661 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508485 | | N/A | Equity/Index | BOA- | 04/25/2025 | 04/02/2026 | 23 | 56,405 | 2281 | | 3,329 | | 3,329 | | 3,520 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502349 | | N/A | Equity/Index | BMO- | 02/04/2025 | 01/30/2026 | 3 | 7,095 | 2380 | | 272 | | 272 | | 390 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503919 | | N/A | Equity/Index | BMO- | 02/24/2025 | 02/20/2026 | 17 | 41,660 | 2443 | | 1,667 | | 1,667 | | 2,153 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510856 | | N/A | Equity/Index | BOA- | 05/23/2025 | 04/29/2026 | 11 | 28,242 | 2489 | | 1,800 | | 1,800 | | 1,904 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500722 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/08/2026 | 12 | 26,825 | 2271 | | 957 | | 957 | | 1,575 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511552 | | N/A | Equity/Index | RBC- | 06/04/2025 | 06/03/2026 | 95 | 247,380 | 2604 | | 11,036 | | 11,036 | | 9,220 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502917 | | N/A | Equity/Index | BMO- | 02/11/2025 | 02/10/2026 | 24 | 57,326 | 2388 | | 1,883 | | 1,883 | | 3,106 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503733 | | N/A | Equity/Index | BMO- | 02/21/2025 | 02/13/2026 | 11 | 26,818 | 2435 | | 863 | | 863 | | 1,401 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411581 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/11/2025 | 15 | 33,938 | 2336 | 942 | | | 942 | | 1,992 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500724 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/09/2026 | 11 | 24,590 | 2245 | | 1,209 | | 1,209 | | 2,233 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512373 | | N/A | Equity/Index | RBC- | 06/16/2025 | 06/05/2026 | 11 | 29,000 | 2627 | | 1,687 | | 1,687 | | 1,410 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511093 | | N/A | Equity/Index | BOA- | 05/28/2025 | 05/27/2026 | 5 | 13,020 | 2603 | | 576 | | 576 | | 484 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513211 | | N/A | Equity/Index | RBC- | 06/27/2025 | 06/12/2026 | 14 | 36,806 | 2614 | | 2,006 | | 2,006 | | 1,528 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509450 | | N/A | Equity/Index | BAR- | 05/08/2025 | 04/02/2026 | 23 | 58,160 | 2412 | | 2,821 | | 2,821 | | 3,299 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510852 | | N/A | Equity/Index | BOA- | 05/23/2025 | 05/20/2026 | 14 | 35,944 | 2589 | | 1,395 | | 1,395 | | 1,351 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504207 | | N/A | Equity/Index | BOA- | 02/27/2025 | 02/25/2026 | 13 | 32,021 | 2448 | | 1,081 | | 1,081 | | 1,568 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504365 | | N/A | Equity/Index | BOA- | 02/28/2025 | 02/02/2026 | 5 | 12,226 | 2380 | | 470 | | 470 | | 745 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503410 | | N/A | Equity/Index | BOA- | 02/18/2025 | 01/14/2026 | 18 | 44,235 | 2235 | | 1,208 | | 1,208 | | 1,463 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509445 | | N/A | Equity/Index | BAR- | 05/08/2025 | 01/23/2026 | 5 | 12,644 | 2339 | | 880 | | 880 | | 1,044 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSCI EAFE - CAPPED TA2511849 | | N/A | Equity/Index | BMO | 06/09/2025 | 05/28/2026 | 20 | 52,307 | 2583 | | 2,420 | | 2,420 | | 1,904 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510036 | | N/A | Equity/Index | RBC | 05/14/2025 | 05/08/2026 | 20 | 50,685 | 2530 | | 2,763 | | 2,763 | | 3,228 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505077 | | N/A | Equity/Index | RBC | 03/10/2025 | 03/06/2026 | 17 | 41,582 | 2496 | | 1,592 | | 1,592 | | 2,029 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2409212 | | N/A | Equity/Index | BMO | 11/26/2024 | 11/05/2025 | 17 | 38,672 | 2350 | 1,179 | | | 1,179 | | 2,464 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508043 | | N/A | Equity/Index | BOA | 04/21/2025 | 04/17/2026 | 15 | 35,787 | 2391 | | 1,076 | | 1,076 | | 1,877 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506166 | | N/A | Equity/Index | RBC | 03/26/2025 | 03/24/2026 | 12 | 29,876 | 2472 | | 1,653 | | 1,653 | | 2,191 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505641 | | N/A | Equity/Index | RBC | 03/18/2025 | 03/06/2026 | 6 | 14,927 | 2508 | | 564 | | 564 | | 684 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511856 | | N/A | Equity/Index | BMO | 06/09/2025 | 06/05/2026 | 9 | 23,538 | 2627 | | 1,040 | | 1,040 | | 795 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507425 | | N/A | Equity/Index | BMO | 04/11/2025 | 04/02/2026 | 21 | 48,498 | 2281 | | 1,950 | | 1,950 | | 2,765 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511087 | | N/A | Equity/Index | BOA | 05/28/2025 | 05/15/2026 | 15 | 39,060 | 2550 | | 1,820 | | 1,820 | | 1,586 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509442 | | N/A | Equity/Index | BAR | 05/08/2025 | 01/09/2026 | 4 | 10,115 | 2245 | | 388 | | 388 | | 405 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2410272 | | N/A | Equity/Index | BMO | 12/12/2024 | 12/04/2025 | 11 | 25,558 | 2345 | 1,215 | | | 1,215 | | 2,238 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504558 | | N/A | Equity/Index | BOA | 03/03/2025 | 02/23/2026 | 6 | 14,826 | 2443 | | 762 | | 762 | | 1,119 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506103 | | N/A | Equity/Index | RBC | 03/25/2025 | 03/19/2026 | 8 | 19,917 | 2507 | | 1,056 | | 1,056 | | 1,390 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510857 | | N/A | Equity/Index | BOA | 05/23/2025 | 04/28/2026 | 20 | 51,349 | 2480 | | 2,577 | | 2,577 | | 2,632 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511175 | | N/A | Equity/Index | RBC | 05/29/2025 | 05/13/2026 | 19 | 48,961 | 2537 | | 2,334 | | 2,334 | | 2,065 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2408886 | | N/A | Equity/Index | RBC | 11/21/2024 | 11/13/2025 | 81 | 184,818 | 2277 | 6,603 | | | 6,603 | | 10,880 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511962 | | N/A | Equity/Index | RBC | 06/10/2025 | 06/05/2026 | 19 | 49,972 | 2619 | | 2,844 | | 2,844 | | 2,557 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512954 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/18/2026 | 16 | 41,526 | 2575 | | 2,768 | | 2,768 | | 2,331 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504686 | | N/A | Equity/Index | RBC | 03/05/2025 | 03/03/2026 | 33 | 80,505 | 2466 | | 3,455 | | 3,455 | | 3,931 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2501263 | | N/A | Equity/Index | BOA | 01/22/2025 | 01/16/2026 | 8 | 18,590 | 2289 | | 634 | | 634 | | 1,043 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2501261 | | N/A | Equity/Index | BOA | 01/22/2025 | 01/16/2026 | 11 | 25,562 | 2289 | | 1,234 | | 1,234 | | 2,199 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509449 | | N/A | Equity/Index | BAR | 05/08/2025 | 04/02/2026 | 6 | 15,172 | 2281 | | 731 | | 731 | | 796 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502750 | | N/A | Equity/Index | RBC | 02/10/2025 | 01/23/2026 | 10 | 23,892 | 2339 | | 1,068 | | 1,068 | | 1,520 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503740 | | N/A | Equity/Index | BMO | 02/21/2025 | 02/20/2026 | 6 | 14,628 | 2439 | | 468 | | 468 | | 761 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507427 | | N/A | Equity/Index | BMO | 04/11/2025 | 04/02/2026 | 9 | 20,785 | 2422 | | 533 | | 533 | | 1,132 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504364 | | N/A | Equity/Index | BOA | 02/28/2025 | 02/13/2026 | 17 | 41,568 | 2448 | | 1,747 | | 1,747 | | 3,224 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508997 | | N/A | Equity/Index | BOA | 05/02/2025 | 04/23/2026 | 26 | 65,754 | 2438 | | 2,682 | | 2,682 | | 2,390 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411578 | | N/A | Equity/Index | BMO | 12/31/2024 | 12/26/2025 | 12 | 27,150 | 2275 | 937 | | | 937 | | 1,583 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509459 | | N/A | Equity/Index | BAR | 05/08/2025 | 04/24/2026 | 41 | 103,677 | 2460 | | 5,774 | | 5,774 | | 7,060 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504687 | | N/A | Equity/Index | RBC | 03/05/2025 | 03/03/2026 | 40 | 97,582 | 2466 | | 5,773 | | 5,773 | | 7,395 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2501501 | | N/A | Equity/Index | BMO | 01/24/2025 | 12/30/2025 | 5 | 11,789 | 2260 | | 672 | | 672 | | 900 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2409208 | | N/A | Equity/Index | BMO | 11/26/2024 | 11/20/2025 | 60 | 136,488 | 2273 | 5,194 | | | 5,194 | | 8,949 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505882 | | N/A | Equity/Index | BMO | 03/21/2025 | 03/06/2026 | 29 | 72,015 | 2496 | | 2,118 | | 2,118 | | 2,784 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSCI EAFE - CAPPED TA2511090 | | N/A | Equity/Index | BOA | 05/28/2025 | 05/22/2026 | 14 | 36,456 | 2575 | | 1,811 | | 1,811 | | 1,592 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513210 | | N/A | Equity/Index | RBC | 06/27/2025 | 06/18/2026 | 22 | 57,838 | 2603 | | 2,698 | | 2,698 | | 1,945 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510858 | | N/A | Equity/Index | BOA | 05/23/2025 | 04/24/2026 | 30 | 77,024 | 2460 | | 3,940 | | 3,940 | | 4,031 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2501500 | | N/A | Equity/Index | BMO | 01/24/2025 | 01/12/2026 | 6 | 14,147 | 2245 | | 755 | | 755 | | 930 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411583 | | N/A | Equity/Index | BMO | 12/31/2024 | 12/16/2025 | 19 | 42,988 | 2316 | 1,292 | | | 1,292 | | 2,520 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509448 | | N/A | Equity/Index | BAR | 05/08/2025 | 03/27/2026 | 19 | 48,045 | 2451 | | 2,203 | | 2,203 | | 2,623 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503260 | | N/A | Equity/Index | BOA | 02/14/2025 | 02/10/2026 | 13 | 31,717 | 2388 | | 2,055 | | 2,055 | | 2,459 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512811 | | N/A | Equity/Index | BOA | 06/23/2025 | 06/12/2026 | 16 | 41,208 | 2644 | | 1,755 | | 1,755 | | 1,636 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2410805 | | N/A | Equity/Index | BMO | 12/20/2024 | 12/05/2025 | 16 | 35,423 | 2355 | 865 | | | 865 | | 2,125 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508822 | | N/A | Equity/Index | BMO | 04/30/2025 | 04/28/2026 | 50 | 124,440 | 2480 | | 3,120 | | 3,120 | | 5,996 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502747 | | N/A | Equity/Index | RBC | 02/10/2025 | 02/06/2026 | 41 | 97,957 | 2385 | | 3,579 | | 3,579 | | 5,179 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508821 | | N/A | Equity/Index | BMO | 04/30/2025 | 04/24/2026 | 18 | 44,798 | 2460 | | 1,339 | | 1,339 | | 3,199 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512258 | | N/A | Equity/Index | BMO | 06/13/2025 | 06/10/2026 | 28 | 73,369 | 2629 | | 3,168 | | 3,168 | | 2,471 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508482 | | N/A | Equity/Index | BOA | 04/25/2025 | 04/14/2026 | 16 | 39,239 | 2355 | | 2,616 | | 2,616 | | 3,104 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506764 | | N/A | Equity/Index | BOA | 04/04/2025 | 03/26/2026 | 92 | 210,666 | 2476 | | 5,180 | | 5,180 | | 8,434 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511960 | | N/A | Equity/Index | RBC | 06/10/2025 | 06/03/2026 | 21 | 55,232 | 2604 | | 3,233 | | 3,233 | | 2,918 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503737 | | N/A | Equity/Index | BMO | 02/21/2025 | 02/18/2026 | 6 | 14,628 | 2459 | | 449 | | 449 | | 755 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2501498 | | N/A | Equity/Index | BMO | 01/24/2025 | 01/23/2026 | 17 | 40,084 | 2339 | | 2,071 | | 2,071 | | 3,410 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506100 | | N/A | Equity/Index | RBC | 03/25/2025 | 03/09/2026 | 13 | 32,365 | 2496 | | 1,703 | | 1,703 | | 2,224 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510851 | | N/A | Equity/Index | BOA | 05/23/2025 | 05/22/2026 | 10 | 25,675 | 2575 | | 1,015 | | 1,015 | | 986 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500621 | | N/A | Equity/Index | BMO | 01/13/2025 | 12/22/2025 | 206 | 460,019 | 2236 | | 20,654 | | 20,654 | | 43,055 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505881 | | N/A | Equity/Index | BMO | 03/21/2025 | 03/02/2026 | 22 | 54,632 | 2423 | | 1,755 | | 1,755 | | 2,186 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505390 | | N/A | Equity/Index | BOA | 03/14/2025 | 02/10/2026 | 3 | 7,437 | 2388 | | 352 | | 352 | | 507 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505883 | | N/A | Equity/Index | BMO | 03/21/2025 | 03/09/2026 | 69 | 171,346 | 2496 | | 5,006 | | 5,006 | | 6,556 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500359 | | N/A | Equity/Index | BOA | 01/07/2025 | 01/02/2026 | 67 | 153,296 | 2260 | | 6,195 | | 6,195 | | 8,804 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506164 | | N/A | Equity/Index | RBC | 03/26/2025 | 03/10/2026 | 8 | 19,917 | 2467 | | 1,097 | | 1,097 | | 1,461 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511382 | | N/A | Equity/Index | BMO | 06/02/2025 | 05/08/2026 | 15 | 39,071 | 2530 | | 2,049 | | 2,049 | | 1,760 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510033 | | N/A | Equity/Index | RBC | 05/14/2025 | 05/07/2026 | 58 | 146,987 | 2532 | | 5,878 | | 5,878 | | 6,372 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506099 | | N/A | Equity/Index | RBC | 03/25/2025 | 03/20/2026 | 25 | 62,240 | 2485 | | 2,544 | | 2,544 | | 3,006 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500369 | | N/A | Equity/Index | BOA | 01/07/2025 | 12/18/2025 | 9 | 20,592 | 2302 | | 617 | | 617 | | 1,188 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511381 | | N/A | Equity/Index | BMO | 06/02/2025 | 05/08/2026 | 12 | 31,256 | 2530 | | 1,244 | | 1,244 | | 1,070 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504563 | | N/A | Equity/Index | BOA | 03/03/2025 | 02/06/2026 | 3 | 7,413 | 2385 | | 420 | | 420 | | 581 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509463 | | N/A | Equity/Index | BAR | 05/08/2025 | 05/06/2026 | 102 | 257,927 | 2536 | | 9,091 | | 9,091 | | 10,913 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508156 | | N/A | Equity/Index | BOA | 04/22/2025 | 03/31/2026 | 50 | 123,215 | 2401 | | 6,934 | | 6,934 | | 9,278 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSCI EAFE - CAPPED TA2503735 | | N/A | Equity/Index | BMO | 02/21/2025 | 02/13/2026 | 4 | 9,752 | 2448 | | 424 | | 424 | | 717 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411024 | | N/A | Equity/Index | BMO | 12/23/2024 | 10/15/2025 | 21 | 47,107 | 2411 | 731 | | | 731 | | 3,031 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502515 | | N/A | Equity/Index | RBC | 02/06/2025 | 02/04/2026 | 15 | 35,889 | 2357 | | 2,088 | | 2,088 | | 2,907 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505643 | | N/A | Equity/Index | RBC | 03/18/2025 | 11/26/2025 | 9 | 22,391 | 2295 | | 1,104 | | 1,104 | | 1,200 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509001 | | N/A | Equity/Index | BOA | 05/02/2025 | 04/30/2026 | 23 | 58,167 | 2501 | | 2,676 | | 2,676 | | 2,627 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511252 | | N/A | Equity/Index | RBC | 05/30/2025 | 05/20/2026 | 11 | 28,584 | 2589 | | 860 | | 860 | | 699 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506102 | | N/A | Equity/Index | RBC | 03/25/2025 | 03/13/2026 | 11 | 27,386 | 2467 | | 1,261 | | 1,261 | | 1,521 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500361 | | N/A | Equity/Index | BOA | 01/07/2025 | 12/30/2025 | 28 | 64,064 | 2260 | | 2,986 | | 2,986 | | 5,674 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506765 | | N/A | Equity/Index | BOA | 04/04/2025 | 03/12/2026 | 76 | 174,029 | 2455 | | 5,301 | | 5,301 | | 10,868 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508820 | | N/A | Equity/Index | BMO | 04/30/2025 | 04/23/2026 | 33 | 82,130 | 2438 | | 2,331 | | 2,331 | | 4,157 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505890 | | N/A | Equity/Index | BMO | 03/21/2025 | 02/27/2026 | 80 | 198,662 | 2423 | | 6,382 | | 6,382 | | 7,950 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510344 | | N/A | Equity/Index | RBC | 05/19/2025 | 05/15/2026 | 43 | 109,891 | 2550 | | 5,003 | | 5,003 | | 4,575 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503732 | | N/A | Equity/Index | BMO | 02/21/2025 | 02/03/2026 | 36 | 87,768 | 2335 | | 3,923 | | 3,923 | | 5,556 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513205 | | N/A | Equity/Index | RBC | 06/27/2025 | 06/26/2026 | 63 | 165,627 | 2627 | | 7,845 | | 7,845 | | 5,817 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508478 | | N/A | Equity/Index | BOA | 04/25/2025 | 04/22/2026 | 10 | 24,524 | 2418 | | 1,119 | | 1,119 | | 1,228 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512375 | | N/A | Equity/Index | RBC | 06/16/2025 | 05/29/2026 | 18 | 47,455 | 2599 | | 2,963 | | 2,963 | | 2,520 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502351 | | N/A | Equity/Index | BMO | 02/04/2025 | 01/20/2026 | 16 | 37,842 | 2289 | | 1,139 | | 1,139 | | 1,303 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502079 | | N/A | Equity/Index | BOA | 01/31/2025 | 01/30/2026 | 52 | 123,815 | 2383 | | 4,209 | | 4,209 | | 6,585 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502751 | | N/A | Equity/Index | RBC | 02/10/2025 | 01/23/2026 | 13 | 31,060 | 2361 | | 1,630 | | 1,630 | | 2,632 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505885 | | N/A | Equity/Index | BMO | 03/21/2025 | 03/13/2026 | 24 | 59,599 | 2467 | | 1,819 | | 1,819 | | 2,334 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411577 | | N/A | Equity/Index | BMO | 12/31/2024 | 12/30/2025 | 35 | 79,188 | 2260 | 2,855 | | | 2,855 | | 4,602 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507423 | | N/A | Equity/Index | BMO | 04/11/2025 | 03/27/2026 | 7 | 16,166 | 2470 | | 463 | | 463 | | 1,234 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507417 | | N/A | Equity/Index | BMO | 04/11/2025 | 03/06/2026 | 8 | 18,476 | 2496 | | 473 | | 473 | | 1,383 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508041 | | N/A | Equity/Index | BOA | 04/21/2025 | 04/16/2026 | 10 | 23,858 | 2387 | | 722 | | 722 | | 1,255 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510348 | | N/A | Equity/Index | RBC | 05/19/2025 | 05/06/2026 | 20 | 51,112 | 2536 | | 2,640 | | 2,640 | | 2,520 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508476 | | N/A | Equity/Index | BOA | 04/25/2025 | 04/22/2026 | 73 | 179,026 | 2418 | | 7,973 | | 7,973 | | 8,661 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504204 | | N/A | Equity/Index | BOA | 02/27/2025 | 02/20/2026 | 20 | 49,263 | 2443 | | 2,314 | | 2,314 | | 3,732 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511551 | | N/A | Equity/Index | RBC | 06/04/2025 | 06/02/2026 | 72 | 187,488 | 2613 | | 8,243 | | 8,243 | | 6,871 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504682 | | N/A | Equity/Index | RBC | 03/05/2025 | 02/24/2026 | 7 | 17,077 | 2445 | | 755 | | 755 | | 850 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505640 | | N/A | Equity/Index | RBC | 03/18/2025 | 03/06/2026 | 6 | 14,927 | 2508 | | 768 | | 768 | | 1,024 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510035 | | N/A | Equity/Index | RBC | 05/14/2025 | 05/08/2026 | 32 | 81,096 | 2516 | | 3,322 | | 3,322 | | 3,577 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2501699 | | N/A | Equity/Index | BMO | 01/28/2025 | 01/27/2026 | 42 | 98,473 | 2361 | | 3,856 | | 3,856 | | 5,477 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510343 | | N/A | Equity/Index | RBC | 05/19/2025 | 05/15/2026 | 16 | 40,890 | 2547 | | 1,869 | | 1,869 | | 1,709 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506541 | | N/A | Equity/Index | RBC | 04/02/2025 | 03/31/2026 | 31 | 75,485 | 2401 | | 4,411 | | 4,411 | | 6,025 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSCI EAFE - CAPPED TA2508995 | | N/A | Equity/Index | BOA | 05/02/2025 | 04/29/2026 | 44 | 111,276 | 2489 | | 5,735 | | 5,735 | | 5,898 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512257 | | N/A | Equity/Index | BMO | 06/13/2025 | 06/10/2026 | 30 | 78,610 | 2629 | | 4,652 | | 4,652 | | 3,927 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411416 | | N/A | Equity/Index | BMO | 12/30/2024 | 12/26/2025 | 20 | 45,294 | 2253 | 2,213 | | | 2,213 | | 4,083 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411137 | | N/A | Equity/Index | RBC | 12/24/2024 | 12/19/2025 | 41 | 92,111 | 2236 | 4,649 | | | 4,649 | | 8,352 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508483 | | N/A | Equity/Index | BOA | 04/25/2025 | 04/10/2026 | 22 | 53,953 | 2293 | | 3,928 | | 3,928 | | 4,483 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505124 | | N/A | Equity/Index | BOA | 03/11/2025 | 02/27/2026 | 7 | 17,143 | 2442 | | 750 | | 750 | | 1,329 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509461 | | N/A | Equity/Index | BAR | 05/08/2025 | 05/01/2026 | 12 | 30,344 | 2536 | | 1,783 | | 1,783 | | 2,290 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500365 | | N/A | Equity/Index | BOA | 01/07/2025 | 12/23/2025 | 9 | 20,592 | 2243 | | 709 | | 709 | | 1,188 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512808 | | N/A | Equity/Index | BOA | 06/23/2025 | 06/18/2026 | 19 | 48,934 | 2575 | | 2,840 | | 2,840 | | 2,807 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508992 | | N/A | Equity/Index | BOA | 05/02/2025 | 05/01/2026 | 133 | 336,357 | 2481 | | 15,840 | | 15,840 | | 15,473 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504561 | | N/A | Equity/Index | BOA | 03/03/2025 | 02/13/2026 | 9 | 22,239 | 2435 | | 957 | | 957 | | 1,326 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512259 | | N/A | Equity/Index | BMO | 06/13/2025 | 06/09/2026 | 36 | 94,332 | 2626 | | 4,093 | | 4,093 | | 3,190 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509456 | | N/A | Equity/Index | BAR | 05/08/2025 | 04/24/2026 | 13 | 32,873 | 2452 | | 1,915 | | 1,915 | | 2,344 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2410273 | | N/A | Equity/Index | BMO | 12/12/2024 | 11/11/2025 | 13 | 30,205 | 2332 | 1,138 | | | 1,138 | | 1,880 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505887 | | N/A | Equity/Index | BMO | 03/21/2025 | 03/18/2026 | 25 | 62,082 | 2512 | | 2,185 | | 2,185 | | 2,874 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2410274 | | N/A | Equity/Index | BMO | 12/12/2024 | 11/11/2025 | 13 | 30,205 | 2332 | 1,138 | | | 1,138 | | 1,880 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2407998 | | N/A | Equity/Index | BMO | 11/04/2024 | 10/21/2025 | 50 | 117,210 | 2392 | 3,909 | | | 3,909 | | 7,243 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504562 | | N/A | Equity/Index | BOA | 03/03/2025 | 02/06/2026 | 4 | 9,884 | 2398 | | 448 | | 448 | | 589 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509462 | | N/A | Equity/Index | BAR | 05/08/2025 | 05/05/2026 | 144 | 364,133 | 2535 | | 12,940 | | 12,940 | | 15,556 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500360 | | N/A | Equity/Index | BOA | 01/07/2025 | 12/30/2025 | 33 | 75,504 | 2260 | | 3,963 | | 3,963 | | 6,536 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2501896 | | N/A | Equity/Index | RBC | 01/30/2025 | 01/16/2026 | 24 | 57,410 | 2289 | | 2,900 | | 2,900 | | 3,693 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505642 | | N/A | Equity/Index | RBC | 03/18/2025 | 03/10/2026 | 5 | 12,440 | 2467 | | 708 | | 708 | | 921 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502748 | | N/A | Equity/Index | RBC | 02/10/2025 | 01/16/2026 | 17 | 40,616 | 2289 | | 1,196 | | 1,196 | | 1,380 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500363 | | N/A | Equity/Index | BOA | 01/07/2025 | 12/10/2025 | 12 | 27,456 | 2335 | | 775 | | 775 | | 1,692 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2408154 | | N/A | Equity/Index | RBC | 11/05/2024 | 11/04/2025 | 39 | 92,130 | 2343 | 3,530 | | | 3,530 | | 5,611 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2408708 | | N/A | Equity/Index | BMO | 11/19/2024 | 10/31/2025 | 48 | 109,039 | 2335 | 3,650 | | | 3,650 | | 7,500 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509458 | | N/A | Equity/Index | BAR | 05/08/2025 | 04/24/2026 | 13 | 32,873 | 2460 | | 1,465 | | 1,465 | | 1,740 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511091 | | N/A | Equity/Index | BOA | 05/28/2025 | 05/22/2026 | 21 | 54,684 | 2580 | | 2,440 | | 2,440 | | 2,076 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504199 | | N/A | Equity/Index | BOA | 02/27/2025 | 02/11/2026 | 8 | 19,705 | 2392 | | 740 | | 740 | | 1,004 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509003 | | N/A | Equity/Index | BOA | 05/02/2025 | 04/17/2026 | 15 | 37,935 | 2391 | | 1,924 | | 1,924 | | 1,855 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511094 | | N/A | Equity/Index | BOA | 05/28/2025 | 05/27/2026 | 21 | 54,684 | 2603 | | 3,220 | | 3,220 | | 2,893 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503409 | | N/A | Equity/Index | BOA | 02/18/2025 | 02/10/2026 | 13 | 31,948 | 2388 | | 1,126 | | 1,126 | | 1,635 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502916 | | N/A | Equity/Index | BMO | 02/11/2025 | 01/16/2026 | 23 | 54,938 | 2283 | | 3,227 | | 3,227 | | 4,976 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512371 | | N/A | Equity/Index | RBC | 06/16/2025 | 06/12/2026 | 11 | 29,000 | 2644 | | 1,281 | | 1,281 | | 992 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSCI EAFE - CAPPED TA2503263 | | N/A | Equity/Index | BOA | 02/14/2025 | 01/21/2026 | 11 | 26,838 | 2323 | | 816 | | 816 | | 1,108 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511850 | | N/A | Equity/Index | BMO | 06/09/2025 | 05/28/2026 | 10 | 26,154 | 2583 | | 1,394 | | 1,394 | | 1,128 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503259 | | N/A | Equity/Index | BOA | 02/14/2025 | 02/11/2026 | 10 | 24,398 | 2392 | | 1,688 | | 1,688 | | 1,886 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505385 | | N/A | Equity/Index | BOA | 03/14/2025 | 03/12/2026 | 34 | 84,282 | 2455 | | 5,311 | | 5,311 | | 6,326 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511088 | | N/A | Equity/Index | BOA | 05/28/2025 | 05/15/2026 | 11 | 28,644 | 2550 | | 1,464 | | 1,464 | | 1,309 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2510345 | | N/A | Equity/Index | RBC | 05/19/2025 | 05/15/2026 | 23 | 58,779 | 2550 | | 3,517 | | 3,517 | | 3,569 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411415 | | N/A | Equity/Index | BMO | 12/30/2024 | 12/24/2025 | 111 | 251,382 | 2247 | 9,377 | | | 9,377 | | 14,608 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503742 | | N/A | Equity/Index | BMO | 02/21/2025 | 02/05/2026 | 5 | 12,190 | 2382 | | 435 | | 435 | | 648 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508484 | | N/A | Equity/Index | BOA | 04/25/2025 | 04/06/2026 | 30 | 73,572 | 2281 | | 4,241 | | 4,241 | | 4,451 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508480 | | N/A | Equity/Index | BOA | 04/25/2025 | 04/21/2026 | 59 | 144,692 | 2415 | | 6,491 | | 6,491 | | 7,033 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504685 | | N/A | Equity/Index | RBC | 03/05/2025 | 02/26/2026 | 4 | 9,758 | 2463 | | 557 | | 557 | | 704 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511743 | | N/A | Equity/Index | RBC | 06/06/2025 | 05/13/2026 | 29 | 76,336 | 2537 | | 4,986 | | 4,986 | | 4,547 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511741 | | N/A | Equity/Index | RBC | 06/06/2025 | 06/05/2026 | 138 | 363,252 | 2627 | | 15,564 | | 15,564 | | 12,830 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2408200 | | N/A | Equity/Index | BMO | 11/07/2024 | 10/30/2025 | 62 | 145,955 | 2354 | 4,972 | | | 4,972 | | 9,008 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2500362 | | N/A | Equity/Index | BOA | 01/07/2025 | 01/06/2026 | 21 | 48,048 | 2280 | | 1,536 | | 1,536 | | 2,754 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512374 | | N/A | Equity/Index | RBC | 06/16/2025 | 06/11/2026 | 18 | 47,455 | 2633 | | 2,129 | | 2,129 | | 1,659 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512953 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/23/2026 | 15 | 38,931 | 2568 | | 1,972 | | 1,972 | | 1,501 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503918 | | N/A | Equity/Index | BMO | 02/24/2025 | 02/20/2026 | 41 | 100,475 | 2439 | | 5,185 | | 5,185 | | 7,393 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411579 | | N/A | Equity/Index | BMO | 12/31/2024 | 12/26/2025 | 12 | 27,150 | 2275 | 1,229 | | | 1,229 | | 2,450 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503407 | | N/A | Equity/Index | BOA | 02/18/2025 | 02/13/2026 | 31 | 76,183 | 2435 | | 4,042 | | 4,042 | | 5,634 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511550 | | N/A | Equity/Index | RBC | 06/04/2025 | 05/29/2026 | 48 | 124,992 | 2600 | | 7,416 | | 7,416 | | 6,706 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511086 | | N/A | Equity/Index | BOA | 05/28/2025 | 05/15/2026 | 6 | 15,624 | 2547 | | 996 | | 996 | | 933 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503261 | | N/A | Equity/Index | BOA | 02/14/2025 | 01/28/2026 | 3 | 7,319 | 2349 | | 634 | | 634 | | 584 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2410804 | | N/A | Equity/Index | BMO | 12/20/2024 | 12/17/2025 | 37 | 81,915 | 2310 | 2,352 | | | 2,352 | | 4,906 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2505391 | | N/A | Equity/Index | BOA | 03/14/2025 | 02/04/2026 | 8 | 19,831 | 2357 | | 602 | | 602 | | 796 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508998 | | N/A | Equity/Index | BOA | 05/02/2025 | 04/15/2026 | 24 | 60,696 | 2385 | | 3,080 | | 3,080 | | 2,969 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502350 | | N/A | Equity/Index | BMO | 02/04/2025 | 01/22/2026 | 4 | 9,461 | 2333 | | 520 | | 520 | | 804 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504560 | | N/A | Equity/Index | BOA | 03/03/2025 | 02/20/2026 | 3 | 7,413 | 2439 | | 273 | | 273 | | 365 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512652 | | N/A | Equity/Index | RBC | 06/20/2025 | 06/05/2026 | 25 | 64,275 | 2619 | | 3,088 | | 3,088 | | 2,696 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512260 | | N/A | Equity/Index | BMO | 06/13/2025 | 05/29/2026 | 40 | 104,813 | 2600 | | 5,353 | | 5,353 | | 4,377 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502919 | | N/A | Equity/Index | BMO | 02/11/2025 | 01/12/2026 | 12 | 28,663 | 2245 | | 1,391 | | 1,391 | | 1,919 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513212 | | N/A | Equity/Index | RBC | 06/27/2025 | 06/12/2026 | 9 | 23,661 | 2614 | | 1,535 | | 1,535 | | 1,230 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506165 | | N/A | Equity/Index | RBC | 03/26/2025 | 03/24/2026 | 27 | 67,220 | 2472 | | 2,723 | | 2,723 | | 3,210 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2504201 | | N/A | Equity/Index | BOA | 02/27/2025 | 02/18/2026 | 31 | 76,358 | 2459 | | 3,317 | | 3,317 | | 3,718 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSCI EAFE - CAPPED TA2509254 | | N/A | Equity/Index | RBC- | 05/06/2025 | 05/05/2026 | 281 | 712,310 | 2535 | | 30,283 | | 30,283 | | 30,836 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2513206 | | N/A | Equity/Index | RBC- | 06/27/2025 | 06/23/2026 | 50 | 131,450 | 2568 | | 6,676 | | 6,676 | | 4,964 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2512075 | | N/A | Equity/Index | BMO- | 06/11/2025 | 06/09/2026 | 36 | 94,635 | 2626 | | 5,809 | | 5,809 | | 4,734 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511249 | | N/A | Equity/Index | RBC- | 05/30/2025 | 05/29/2026 | 110 | 285,839 | 2599 | | 11,859 | | 11,859 | | 10,752 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2411021 | | N/A | Equity/Index | BMO- | 12/23/2024 | 12/16/2025 | 21 | 47,107 | 2316 | 1,320 | | | 1,320 | | 2,991 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503739 | | N/A | Equity/Index | BMO- | 02/21/2025 | 02/12/2026 | 8 | 19,504 | 2395 | | 682 | | 682 | | 1,033 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508996 | | N/A | Equity/Index | BOA- | 05/02/2025 | 04/17/2026 | 26 | 65,754 | 2391 | | 3,761 | | 3,761 | | 3,799 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507430 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/07/2026 | 19 | 43,879 | 2143 | | 3,098 | | 3,098 | | 3,947 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509464 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/06/2026 | 64 | 161,837 | 2536 | | 8,037 | | 8,037 | | 10,107 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509446 | | N/A | Equity/Index | BAR- | 05/08/2025 | 01/29/2026 | 14 | 35,402 | 2363 | | 1,578 | | 1,578 | | 1,792 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508818 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/10/2026 | 21 | 52,265 | 2298 | | 2,923 | | 2,923 | | 4,302 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2503736 | | N/A | Equity/Index | BMO- | 02/21/2025 | 02/18/2026 | 5 | 12,190 | 2459 | | 509 | | 509 | | 866 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2502080 | | N/A | Equity/Index | BOA- | 01/31/2025 | 01/27/2026 | 11 | 26,192 | 2361 | | 1,875 | | 1,875 | | 2,128 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506766 | | N/A | Equity/Index | BOA- | 04/04/2025 | 03/20/2026 | 47 | 107,623 | 2485 | | 3,278 | | 3,278 | | 8,414 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2508039 | | N/A | Equity/Index | BOA- | 04/21/2025 | 04/10/2026 | 19 | 45,330 | 2293 | | 2,126 | | 2,126 | | 2,461 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2511548 | | N/A | Equity/Index | RBC- | 06/04/2025 | 05/22/2026 | 42 | 109,368 | 2575 | | 5,540 | | 5,540 | | 4,790 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2507421 | | N/A | Equity/Index | BMO- | 04/11/2025 | 03/20/2026 | 10 | 23,094 | 2485 | | 417 | | 417 | | 962 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2410803 | | N/A | Equity/Index | BMO- | 12/20/2024 | 12/16/2025 | 50 | 110,696 | 2316 | 3,119 | | | 3,119 | | 6,632 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2506642 | | N/A | Equity/Index | BMO- | 04/03/2025 | 03/26/2026 | 103 | 246,572 | 2476 | | 8,202 | | 8,202 | | 12,305 | | | | | | | .0001 |
| MSCI EAFE - CAPPED TA2509465 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/07/2026 | 246 | 622,060 | 2532 | | 22,273 | | 22,273 | | 26,727 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408175 | | N/A | Equity/Index | MS- | 11/07/2024 | 10/29/2025 | 1,636 | 299,306 | 182.47 | 8,160 | | | 8,160 | | 2,026 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504113 | | N/A | Equity/Index | MS- | 02/26/2025 | 02/13/2026 | 4,812 | 844,795 | 179.67 | | 16,255 | | 16,255 | | 13,207 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2509285 | | N/A | Equity/Index | MS- | 05/06/2025 | 04/24/2026 | 4,025 | 674,389 | 166.12 | | 19,892 | | 19,892 | | 34,828 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408178 | | N/A | Equity/Index | MS- | 11/07/2024 | 10/27/2025 | 1,196 | 218,808 | 181.56 | 6,340 | | | 6,340 | | 1,663 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501376 | | N/A | Equity/Index | MS- | 01/23/2025 | 01/08/2026 | 8,938 | 1,609,823 | 178.74 | | 46,719 | | 46,719 | | 24,441 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507874 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/13/2026 | 13,938 | 2,288,062 | 164.15 | | 60,895 | | 60,895 | | 136,162 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2509694 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/28/2026 | 6,451 | 1,086,994 | 166.5 | | 33,429 | | 33,429 | | 54,436 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410626 | | N/A | Equity/Index | MS- | 12/17/2024 | 12/01/2025 | 3,175 | 583,756 | 182.11 | 17,266 | | | 17,266 | | 5,010 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404727 | | N/A | Equity/Index | MS- | 07/25/2024 | 07/23/2025 | 1,730 | 309,168 | 172.76 | 12,216 | | | 12,216 | | 5,157 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410037 | | N/A | Equity/Index | MS- | 12/09/2024 | 11/14/2025 | 1,509 | 276,947 | 179.07 | 9,876 | | | 9,876 | | 3,314 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2503243 | | N/A | Equity/Index | MS- | 02/14/2025 | 01/29/2026 | 1,551 | 278,668 | 177.63 | | 8,475 | | 8,475 | | 4,996 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501846 | | N/A | Equity/Index | MS- | 01/29/2025 | 01/23/2026 | 10,744 | 1,908,457 | 180.19 | | 41,794 | | 41,794 | | 26,297 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506625 | | N/A | Equity/Index | MS- | 04/03/2025 | 08/14/2025 | 878 | 146,327 | 177.1 | | 643 | | 643 | | 1,347 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 1 YR TA2409460 | | N/A | Equity/Index | MS- | 12/02/2024 | 11/18/2025 | 10,000 | 1,826,900 | 179.07 | 61,730 | | | 61,730 | | 22,186 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501020 | | N/A | Equity/Index | MS- | 01/17/2025 | 01/06/2026 | 2,294 | 409,318 | 179.44 | | 10,029 | | 10,029 | | 5,760 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404520 | | N/A | Equity/Index | MS- | 07/18/2024 | 07/17/2025 | 2,877 | 526,491 | 183.17 | 13,732 | | | 13,732 | | 87 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405829 | | N/A | Equity/Index | MS- | 08/30/2024 | 08/26/2025 | 2,600 | 465,764 | 179.51 | 12,020 | | | 12,020 | | 2,806 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404129 | | N/A | Equity/Index | MS- | 07/05/2024 | 07/07/2025 | 1,616 | 300,000 | 185.62 | 7,920 | | | 7,920 | | | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506124 | | N/A | Equity/Index | MS- | 03/25/2025 | 03/19/2026 | 3,963 | 683,618 | 171.15 | | 20,009 | | 20,009 | | 23,832 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408565 | | N/A | Equity/Index | MS- | 11/14/2024 | 10/22/2025 | 708 | 129,408 | 182.89 | 3,349 | | | 3,349 | | 776 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404475 | | N/A | Equity/Index | MS- | 07/16/2024 | 07/11/2025 | 3,510 | 651,245 | 185.12 | 17,248 | | | 17,248 | | 3 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2502070 | | N/A | Equity/Index | MS- | 01/31/2025 | 01/16/2026 | 1,670 | 299,130 | 177.78 | | 8,672 | | 8,672 | | 5,168 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505817 | | N/A | Equity/Index | MS- | 03/20/2025 | 03/13/2026 | 8,587 | 1,468,549 | 170.57 | | 40,222 | | 40,222 | | 53,756 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506621 | | N/A | Equity/Index | MS- | 04/03/2025 | 07/15/2025 | 842 | 140,328 | 185.18 | | 73 | | 73 | | 4 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407784 | | N/A | Equity/Index | MS- | 10/30/2024 | 11/17/2025 | 976 | 178,081 | 170.73 | 9,901 | | | 3,603 | | 5,463 | | | (4,691) | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407086 | | N/A | Equity/Index | MS- | 10/09/2024 | 10/02/2025 | 1,426 | 258,762 | 179.99 | 7,586 | | | 7,586 | | 2,113 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510814 | | N/A | Equity/Index | MS- | 05/23/2025 | 05/05/2026 | 9,782 | 1,651,691 | 167.91 | | 46,670 | | 46,670 | | 75,441 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2502276 | | N/A | Equity/Index | MS- | 02/03/2025 | 01/13/2026 | 1,850 | 327,876 | 177.04 | | 8,721 | | 8,721 | | 6,093 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407779 | | N/A | Equity/Index | MS- | 10/30/2024 | 10/08/2025 | 3,389 | 618,357 | 181.21 | 17,674 | | | 17,674 | | 4,312 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408883 | | N/A | Equity/Index | MS- | 11/21/2024 | 11/04/2025 | 6,044 | 1,089,008 | 178.98 | 31,066 | | | 31,066 | | 12,731 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405348 | | N/A | Equity/Index | MS- | 08/16/2024 | 08/12/2025 | 4,120 | 735,914 | 175.47 | 24,189 | | | 24,189 | | 8,555 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2502470 | | N/A | Equity/Index | MS- | 02/05/2025 | 01/26/2026 | 3,554 | 631,190 | 180.19 | | 13,750 | | 13,750 | | 8,720 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404334 | | N/A | Equity/Index | MS- | 07/12/2024 | 07/11/2025 | 4,326 | 800,000 | 184.92 | 21,104 | | | 21,104 | | 5 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2503431 | | N/A | Equity/Index | MS- | 02/18/2025 | 01/29/2026 | 765 | 137,356 | 176.22 | | 4,560 | | 4,560 | | 2,822 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407106 | | N/A | Equity/Index | MS- | 10/10/2024 | 08/25/2025 | 1,647 | 299,178 | 180.11 | 8,599 | | | 8,599 | | 1,523 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510342 | | N/A | Equity/Index | MS- | 05/19/2025 | 05/01/2026 | 3,600 | 618,156 | 167.42 | | 22,234 | | 22,234 | | 28,683 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2502681 | | N/A | Equity/Index | MS- | 02/07/2025 | 01/27/2026 | 8,603 | 1,529,355 | 177.33 | | 41,656 | | 41,656 | | 28,318 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507024 | | N/A | Equity/Index | MS- | 04/08/2025 | 03/23/2026 | 2,484 | 404,395 | 170.82 | | 5,346 | | 5,346 | | 15,325 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408157 | | N/A | Equity/Index | MS- | 11/06/2024 | 10/21/2025 | 893 | 163,008 | 182.96 | 4,146 | | | 4,146 | | 955 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409283 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/07/2025 | 2,528 | 457,416 | 183.43 | 9,955 | | | 9,955 | | 2,920 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510611 | | N/A | Equity/Index | MS- | 05/22/2025 | 05/01/2026 | 2,877 | 489,579 | 167.55 | | 15,654 | | 15,654 | | 22,729 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504277 | | N/A | Equity/Index | MS- | 02/28/2025 | 02/06/2026 | 2,827 | 488,082 | 177.54 | | 8,679 | | 8,679 | | 9,372 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2503430 | | N/A | Equity/Index | MS- | 02/18/2025 | 01/29/2026 | 1,550 | 278,303 | 177.42 | | 8,502 | | 8,502 | | 5,096 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504279 | | N/A | Equity/Index | MS- | 02/28/2025 | 02/09/2026 | 1,057 | 182,491 | 177.54 | | 3,257 | | 3,257 | | 3,508 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406356 | | N/A | Equity/Index | MS- | 09/19/2024 | 09/09/2025 | 6,287 | 1,134,363 | 176.39 | 39,633 | | | 39,633 | | 13,940 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2508044 | | N/A | Equity/Index | MS- | 04/21/2025 | 04/10/2026 | 2,000 | 328,100 | 164.01 | | 7,966 | | 7,966 | | 19,740 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504627 | | N/A | Equity/Index | MS- | 03/04/2025 | 02/06/2026 | 2,522 | 433,759 | 177.94 | | 6,994 | | 6,994 | | 8,047 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 1 YR TA2410990 | | N/A | Equity/Index | MS- | 12/23/2024 | 12/04/2025 | 3,626 | 650,287 | 184.51 | 11,505 | | | 11,505 | | 4,266 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407503 | | N/A | Equity/Index | MS- | 10/23/2024 | 10/15/2025 | 7,175 | 1,299,967 | 182.25 | 31,714 | | | 31,714 | | 8,196 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406568 | | N/A | Equity/Index | MS- | 09/25/2024 | 09/19/2025 | 807 | 145,889 | 168.7 | 8,370 | | | 8,370 | | 5,232 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510986 | | N/A | Equity/Index | MS- | 05/27/2025 | 05/08/2026 | 4,070 | 694,220 | 168.46 | | 21,290 | | 21,290 | | 30,349 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410270 | | N/A | Equity/Index | MS- | 12/12/2024 | 11/25/2025 | 8,996 | 1,658,233 | 181.33 | 53,562 | | | 53,562 | | 15,419 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404274 | | N/A | Equity/Index | MS- | 07/10/2024 | 07/03/2025 | 6,482 | 1,205,587 | 184.78 | 38,373 | | | 38,373 | | | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407502 | | N/A | Equity/Index | MS- | 10/23/2024 | 10/14/2025 | 10,969 | 1,987,363 | 183.66 | 43,657 | | | 43,657 | | 9,761 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507336 | | N/A | Equity/Index | MS- | 04/11/2025 | 04/07/2026 | 3,829 | 627,803 | 162.44 | | 18,774 | | 18,774 | | 41,537 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406078 | | N/A | Equity/Index | MS- | 09/10/2024 | 09/04/2025 | 7,417 | 1,308,730 | 177.48 | 32,190 | | | 32,190 | | 13,170 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501018 | | N/A | Equity/Index | MS- | 01/17/2025 | 12/26/2025 | 2,115 | 377,379 | 180.09 | | 8,737 | | 8,737 | | 4,813 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2502679 | | N/A | Equity/Index | MS- | 02/07/2025 | 01/21/2026 | 767 | 136,350 | 179.13 | | 3,239 | | 3,239 | | 2,077 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405272 | | N/A | Equity/Index | MS- | 08/13/2024 | 08/05/2025 | 5,174 | 913,483 | 173.27 | 30,454 | | | 30,454 | | 15,464 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405315 | | N/A | Equity/Index | MS- | 08/14/2024 | 08/11/2025 | 1,694 | 299,652 | 171.65 | 11,402 | | | 11,402 | | 6,912 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404914 | | N/A | Equity/Index | MS- | 08/01/2024 | 07/01/2025 | 2,600 | 466,934 | 181.96 | 10,124 | | | 10,124 | | | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507346 | | N/A | Equity/Index | MS- | 04/11/2025 | 11/28/2025 | 883 | 144,777 | 180.97 | | 472 | | 472 | | 1,606 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408797 | | N/A | Equity/Index | MS- | 11/20/2024 | 10/31/2025 | 2,700 | 483,651 | 179.25 | 12,550 | | | 12,550 | | 5,417 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510815 | | N/A | Equity/Index | MS- | 05/23/2025 | 05/04/2026 | 2,172 | 366,742 | 168.19 | | 10,139 | | 10,139 | | 16,430 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2411190 | | N/A | Equity/Index | MS- | 12/26/2024 | 12/11/2025 | 5,684 | 1,024,029 | 184.78 | 19,041 | | | 19,041 | | 6,763 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2411347 | | N/A | Equity/Index | MS- | 12/27/2024 | 12/05/2025 | 2,297 | 413,115 | 184.12 | 7,830 | | | 7,830 | | 2,879 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408570 | | N/A | Equity/Index | MS- | 11/14/2024 | 10/23/2025 | 4,784 | 874,420 | 180.71 | 26,436 | | | 26,436 | | 7,416 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506554 | | N/A | Equity/Index | MS- | 04/02/2025 | 03/13/2026 | 1,126 | 190,992 | 169.22 | | 5,177 | | 5,177 | | 7,792 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404751 | | N/A | Equity/Index | MS- | 07/26/2024 | 07/25/2025 | 4,480 | 800,000 | 178.59 | 21,120 | | | 21,120 | | 2,594 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410994 | | N/A | Equity/Index | MS- | 12/23/2024 | 12/05/2025 | 1,034 | 185,438 | 169.86 | 9,167 | | | 9,167 | | 6,397 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510816 | | N/A | Equity/Index | MS- | 05/23/2025 | 05/11/2026 | 5,694 | 961,432 | 168.46 | | 26,141 | | 26,141 | | 42,409 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409288 | | N/A | Equity/Index | MS- | 11/27/2024 | 10/31/2025 | 1,489 | 269,420 | 164.69 | 19,372 | | | 19,372 | | 14,139 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507339 | | N/A | Equity/Index | MS- | 04/11/2025 | 04/10/2026 | 3,201 | 524,836 | 163.98 | | 13,960 | | 13,960 | | 31,652 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405522 | | N/A | Equity/Index | MS- | 08/22/2024 | 08/19/2025 | 4,275 | 768,902 | 179.95 | 20,234 | | | 20,234 | | 3,696 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2511704 | | N/A | Equity/Index | MS- | 06/06/2025 | 06/01/2026 | 4,217 | 725,661 | 170.42 | | 21,743 | | 21,743 | | 27,743 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410656 | | N/A | Equity/Index | MS- | 12/18/2024 | 12/16/2025 | 5,419 | 995,687 | 184.75 | 24,548 | | | 24,548 | | 6,647 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501211 | | N/A | Equity/Index | MS- | 01/21/2025 | 12/30/2025 | 7,244 | 1,298,197 | 178.96 | | 34,554 | | 34,554 | | 18,856 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406381 | | N/A | Equity/Index | MS- | 09/20/2024 | 09/12/2025 | 4,801 | 866,436 | 175.74 | 31,744 | | | 31,744 | | 12,179 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506631 | | N/A | Equity/Index | MS- | 04/03/2025 | 11/21/2025 | 9,586 | 1,597,603 | 180.49 | | 8,234 | | 8,234 | | 18,109 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2512547 | | N/A | Equity/Index | MS- | 06/18/2025 | 06/03/2026 | 4,532 | 777,057 | 171.42 | | 20,548 | | 20,548 | | 27,931 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2502069 | | N/A | Equity/Index | MS- | 01/31/2025 | 01/15/2026 | 1,872 | 335,313 | 177.93 | | 9,613 | | 9,613 | | 5,682 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 1 YR TA2404965 | | N/A | Equity/Index | MS- | 08/02/2024 | 08/04/2025 | 3,402 | 600,000 | 176.36 | 15,960 | | | 15,960 | | 5,178 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406836 | | N/A | Equity/Index | MS- | 10/04/2024 | 09/23/2025 | 5,737 | 1,038,397 | 180.58 | 28,203 | | | 28,203 | | 7,010 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407102 | | N/A | Equity/Index | MS- | 10/10/2024 | 07/18/2025 | 3,070 | 557,666 | 182.15 | 13,321 | | | 13,321 | | 203 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404913 | | N/A | Equity/Index | MS- | 08/01/2024 | 07/31/2025 | 13,318 | 2,391,780 | 180.21 | 60,490 | | | 60,490 | | 5,664 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506763 | | N/A | Equity/Index | MS- | 04/04/2025 | 03/12/2026 | 1,762 | 288,334 | 170.11 | | 4,364 | | 4,364 | | 11,402 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408615 | | N/A | Equity/Index | MS- | 11/15/2024 | 11/17/2025 | 3,351 | 600,000 | 179.07 | 15,840 | | | 15,840 | | 7,385 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504715 | | N/A | Equity/Index | MS- | 03/05/2025 | 02/23/2026 | 2,934 | 504,853 | 176.89 | | 8,189 | | 8,189 | | 10,593 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2511465 | | N/A | Equity/Index | MS- | 06/03/2025 | 05/22/2026 | 7,793 | 1,331,902 | 170.11 | | 37,367 | | 37,367 | | 52,350 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2511218 | | N/A | Equity/Index | MS- | 05/30/2025 | 05/08/2026 | 2,745 | 467,830 | 168.46 | | 14,252 | | 14,252 | | 20,469 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505816 | | N/A | Equity/Index | MS- | 03/20/2025 | 03/05/2026 | 2,609 | 446,191 | 172.97 | | 10,110 | | 10,110 | | 13,430 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2512546 | | N/A | Equity/Index | MS- | 06/18/2025 | 06/05/2026 | 4,138 | 709,501 | 170.91 | | 19,519 | | 19,519 | | 26,460 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507023 | | N/A | Equity/Index | MS- | 04/08/2025 | 03/24/2026 | 5,599 | 911,517 | 170.82 | | 12,071 | | 12,071 | | 34,592 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404290 | | N/A | Equity/Index | MS- | 07/11/2024 | 07/10/2025 | 2,896 | 541,407 | 188.02 | 13,261 | | | 13,261 | | | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410802 | | N/A | Equity/Index | MS- | 12/20/2024 | 12/04/2025 | 8,908 | 1,589,365 | 184.51 | 26,029 | | | 26,029 | | 10,482 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410036 | | N/A | Equity/Index | MS- | 12/09/2024 | 11/03/2025 | 1,149 | 210,876 | 179.25 | 7,387 | | | 7,387 | | 2,316 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2512217 | | N/A | Equity/Index | MS- | 06/13/2025 | 05/29/2026 | 10,485 | 1,792,516 | 170.42 | | 49,238 | | 49,238 | | 69,047 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506942 | | N/A | Equity/Index | MS- | 04/07/2025 | 04/01/2026 | 4,522 | 735,232 | 169.24 | | 11,165 | | 11,165 | | 31,513 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504114 | | N/A | Equity/Index | MS- | 02/26/2025 | 02/17/2026 | 2,491 | 437,320 | 179.77 | | 8,385 | | 8,385 | | 6,769 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405162 | | N/A | Equity/Index | MS- | 08/09/2024 | 08/07/2025 | 6,800 | 1,191,088 | 174.34 | 31,470 | | | 31,470 | | 16,963 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506941 | | N/A | Equity/Index | MS- | 04/07/2025 | 03/31/2026 | 3,647 | 592,966 | 168.62 | | 9,504 | | 9,504 | | 26,523 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2411621 | | N/A | Equity/Index | MS- | 12/31/2024 | 12/12/2025 | 1,033 | 184,866 | 183.98 | 3,140 | | | 3,140 | | 1,379 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505151 | | N/A | Equity/Index | MS- | 03/11/2025 | 02/25/2026 | 633 | 107,433 | 174.8 | | 1,886 | | 1,886 | | 2,765 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507157 | | N/A | Equity/Index | MS- | 04/09/2025 | 03/20/2026 | 2,157 | 352,562 | 170.75 | | 4,937 | | 4,937 | | 13,388 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2509338 | | N/A | Equity/Index | MS- | 05/07/2025 | 04/24/2026 | 4,194 | 701,992 | 166.13 | | 20,425 | | 20,425 | | 36,267 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407463 | | N/A | Equity/Index | MS- | 10/21/2024 | 09/24/2025 | 1,850 | 338,439 | 180.9 | 10,206 | | | 10,206 | | 2,168 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406077 | | N/A | Equity/Index | MS- | 09/10/2024 | 09/03/2025 | 4,741 | 836,549 | 177.97 | 19,770 | | | 19,770 | | 7,584 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507022 | | N/A | Equity/Index | MS- | 04/08/2025 | 03/12/2026 | 1,859 | 302,645 | 170.11 | | 4,198 | | 4,198 | | 12,030 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2508775 | | N/A | Equity/Index | MS- | 04/29/2025 | 04/21/2026 | 7,907 | 1,317,069 | 162.91999999999999 | | 45,940 | | 45,940 | | 83,256 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506352 | | N/A | Equity/Index | MS- | 03/28/2025 | 03/20/2026 | 4,756 | 805,476 | 170.82 | | 19,062 | | 19,062 | | 29,365 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407105 | | N/A | Equity/Index | MS- | 10/10/2024 | 08/25/2025 | 1,100 | 199,815 | 169.47 | 11,518 | | | 11,518 | | 6,328 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2508212 | | N/A | Equity/Index | MS- | 04/22/2025 | 04/15/2026 | 5,626 | 923,564 | 164.61 | | 23,584 | | 23,584 | | 53,458 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506758 | | N/A | Equity/Index | MS- | 04/04/2025 | 03/30/2026 | 956 | 156,440 | 168.81 | | 2,721 | | 2,721 | | 6,853 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510101 | | N/A | Equity/Index | MS- | 05/15/2025 | 04/30/2026 | 1,256 | 215,291 | 166.8 | | 7,933 | | 7,933 | | 10,410 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 1 YR TA2504499 | | N/A | Equity/Index | MS- | 03/03/2025 | 02/06/2026 | 1,700 | 296,446 | 177.93 | | 5,884 | | 5,884 | | 5,429 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2508985 | | N/A | Equity/Index | MS- | 05/02/2025 | 04/16/2026 | 937 | 157,538 | 164.13 | | 5,601 | | 5,601 | | 9,177 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2511705 | | N/A | Equity/Index | MS- | 06/06/2025 | 05/27/2026 | 642 | 110,475 | 170.81 | | 3,210 | | 3,210 | | 4,109 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510610 | | N/A | Equity/Index | MS- | 05/22/2025 | 05/07/2026 | 4,569 | 777,507 | 167.63 | | 24,773 | | 24,773 | | 35,948 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404289 | | N/A | Equity/Index | MS- | 07/11/2024 | 07/08/2025 | 3,793 | 709,101 | 185.62 | 20,440 | | | 20,440 | | | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2411346 | | N/A | Equity/Index | MS- | 12/27/2024 | 12/16/2025 | 6,833 | 1,228,915 | 184.75 | 22,399 | | | 22,399 | | 8,381 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2512419 | | N/A | Equity/Index | MS- | 06/16/2025 | 06/02/2026 | 6,500 | 1,119,625 | 170.81 | | 32,877 | | 32,877 | | 41,702 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406358 | | N/A | Equity/Index | MS- | 09/19/2024 | 09/16/2025 | 2,066 | 372,768 | 178.76 | 11,121 | | | 11,121 | | 3,245 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2502468 | | N/A | Equity/Index | MS- | 02/05/2025 | 01/23/2026 | 4,559 | 809,678 | 180.23 | | 17,538 | | 17,538 | | 11,112 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510612 | | N/A | Equity/Index | MS- | 05/22/2025 | 05/01/2026 | 3,116 | 530,250 | 167.56 | | 16,942 | | 16,942 | | 24,601 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2511466 | | N/A | Equity/Index | MS- | 06/03/2025 | 05/27/2026 | 585 | 99,982 | 170.81 | | 2,669 | | 2,669 | | 3,744 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2512684 | | N/A | Equity/Index | MS- | 06/20/2025 | 06/15/2026 | 2,256 | 385,889 | 170.53 | | 10,245 | | 10,245 | | 14,831 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404652 | | N/A | Equity/Index | MS- | 07/23/2024 | 07/16/2025 | 2,735 | 498,454 | 185.54 | 10,319 | | | 10,319 | | 12 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2503245 | | N/A | Equity/Index | MS- | 02/14/2025 | 02/03/2026 | 2,036 | 365,808 | 177.16 | | 11,518 | | 11,518 | | 6,923 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405523 | | N/A | Equity/Index | MS- | 08/22/2024 | 08/20/2025 | 382 | 68,707 | 168.39 | 3,797 | | | 3,797 | | 2,498 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405524 | | N/A | Equity/Index | MS- | 08/22/2024 | 08/20/2025 | 947 | 170,327 | 179.93 | 4,492 | | | 4,492 | | 846 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2500282 | | N/A | Equity/Index | MS- | 01/06/2025 | 12/19/2025 | 5,264 | 946,888 | 179.11 | | 26,373 | | 26,373 | | 13,074 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2503210 | | N/A | Equity/Index | MS- | 02/13/2025 | 01/30/2026 | 6,075 | 1,087,972 | 178.27 | | 30,375 | | 30,375 | | 18,451 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505380 | | N/A | Equity/Index | MS- | 03/14/2025 | 03/09/2026 | 3,948 | 671,594 | 171.97 | | 15,445 | | 15,445 | | 22,045 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410404 | | N/A | Equity/Index | MS- | 12/13/2024 | 11/19/2025 | 3,251 | 597,241 | 179.99 | 20,205 | | | 20,205 | | 6,458 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506620 | | N/A | Equity/Index | MS- | 04/03/2025 | 07/11/2025 | 927 | 154,494 | 184.92 | | 77 | | 77 | | 1 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507873 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/10/2026 | 3,209 | 526,789 | 164.01 | | 14,148 | | 14,148 | | 31,672 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408568 | | N/A | Equity/Index | MS- | 11/14/2024 | 10/28/2025 | 1,250 | 228,475 | 181.94 | 6,350 | | | 6,350 | | 1,659 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405347 | | N/A | Equity/Index | MS- | 08/16/2024 | 08/18/2025 | 1,676 | 300,000 | 179.05 | 7,980 | | | 7,980 | | 1,739 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505381 | | N/A | Equity/Index | MS- | 03/14/2025 | 03/06/2026 | 4,226 | 718,885 | 171.9 | | 16,583 | | 16,583 | | 23,741 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407676 | | N/A | Equity/Index | MS- | 10/28/2024 | 10/21/2025 | 6,300 | 1,147,986 | 182.96 | 28,791 | | | 28,791 | | 6,739 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409381 | | N/A | Equity/Index | MS- | 11/29/2024 | 11/17/2025 | 594 | 107,722 | 179.07 | 3,327 | | | 3,327 | | 1,309 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404273 | | N/A | Equity/Index | MS- | 07/10/2024 | 07/01/2025 | 2,496 | 464,231 | 181.8 | 17,869 | | | 17,869 | | | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506762 | | N/A | Equity/Index | MS- | 04/04/2025 | 03/11/2026 | 2,615 | 427,919 | 169.63 | | 6,755 | | 6,755 | | 17,514 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504280 | | N/A | Equity/Index | MS- | 02/28/2025 | 02/03/2026 | 647 | 111,705 | 177.16 | | 2,043 | | 2,043 | | 2,200 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501406 | | N/A | Equity/Index | MS- | 01/24/2025 | 01/07/2026 | 833 | 150,481 | 178.72 | | 4,537 | | 4,537 | | 2,272 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2512685 | | N/A | Equity/Index | MS- | 06/20/2025 | 06/12/2026 | 9,412 | 1,609,923 | 170.53 | | 42,665 | | 42,665 | | 61,936 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405456 | | N/A | Equity/Index | MS- | 08/20/2024 | 07/30/2025 | 1,096 | 197,335 | 178.46 | 5,778 | | | 5,778 | | 866 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 1 YR TA2508776 | | N/A | Equity/Index | MS | 04/29/2025 | 04/22/2026 | 5,800 | 966,106 | 164.04 | | 31,065 | | 31,065 | | 57,100 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2503619 | | N/A | Equity/Index | MS | 02/20/2025 | 02/13/2026 | 8,661 | 1,547,288 | 179.77 | | 37,719 | | 37,719 | | 23,538 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504862 | | N/A | Equity/Index | MS | 03/07/2025 | 02/20/2026 | 797 | 136,972 | 176.2 | | 2,566 | | 2,566 | | 3,061 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2508987 | | N/A | Equity/Index | MS | 05/02/2025 | 04/15/2026 | 1,760 | 295,909 | 164.61 | | 10,162 | | 10,162 | | 16,724 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2502068 | | N/A | Equity/Index | MS | 01/31/2025 | 01/16/2026 | 9,955 | 1,783,140 | 178.45 | | 49,277 | | 49,277 | | 28,778 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405825 | | N/A | Equity/Index | MS | 08/30/2024 | 08/29/2025 | 8,005 | 1,440,000 | 179.88 | 38,160 | | | 38,160 | | 8,529 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504112 | | N/A | Equity/Index | MS | 02/26/2025 | 02/13/2026 | 2,954 | 518,604 | 179.77 | | 9,902 | | 9,902 | | 8,028 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510464 | | N/A | Equity/Index | MS | 05/20/2025 | 05/01/2026 | 2,608 | 448,211 | 167.48 | | 16,209 | | 16,209 | | 20,698 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408795 | | N/A | Equity/Index | MS | 11/20/2024 | 10/27/2025 | 613 | 109,807 | 181.56 | 2,380 | | | 2,380 | | 852 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406379 | | N/A | Equity/Index | MS | 09/20/2024 | 09/19/2025 | 10,099 | 1,822,000 | 180.42 | 48,465 | | | 48,465 | | 12,348 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408280 | | N/A | Equity/Index | MS | 11/08/2024 | 11/10/2025 | 2,722 | 500,000 | 183.69 | 13,250 | | | 13,250 | | 3,050 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2508473 | | N/A | Equity/Index | MS | 04/25/2025 | 04/17/2026 | 12,546 | 2,083,389 | 164.05 | | 64,411 | | 64,411 | | 123,531 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2502682 | | N/A | Equity/Index | MS | 02/07/2025 | 01/27/2026 | 560 | 99,551 | 177.05 | | 2,766 | | 2,766 | | 1,894 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2512453 | | N/A | Equity/Index | MS | 06/17/2025 | 06/02/2026 | 2,392 | 410,778 | 170.81 | | 11,604 | | 11,604 | | 15,346 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507875 | | N/A | Equity/Index | MS | 04/17/2025 | 04/09/2026 | 1,405 | 230,645 | 164.06 | | 6,168 | | 6,168 | | 13,819 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407103 | | N/A | Equity/Index | MS | 10/10/2024 | 08/28/2025 | 1,987 | 360,939 | 179.04 | 11,246 | | | 11,246 | | 2,466 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404915 | | N/A | Equity/Index | MS | 08/01/2024 | 07/18/2025 | 3,784 | 679,569 | 182.15 | 14,746 | | | 14,746 | | 251 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408160 | | N/A | Equity/Index | MS | 11/06/2024 | 10/17/2025 | 10,442 | 1,906,083 | 182.52 | 49,996 | | | 49,996 | | 11,718 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506630 | | N/A | Equity/Index | MS | 04/03/2025 | 09/18/2025 | 3,549 | 591,476 | 178.25 | | 2,857 | | 2,857 | | 6,240 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2508211 | | N/A | Equity/Index | MS | 04/22/2025 | 04/14/2026 | 8,451 | 1,387,316 | 164.49 | | 35,739 | | 35,739 | | 80,867 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2508472 | | N/A | Equity/Index | MS | 04/25/2025 | 04/20/2026 | 6,561 | 1,089,520 | 164.05 | | 33,730 | | 33,730 | | 64,499 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410657 | | N/A | Equity/Index | MS | 12/18/2024 | 12/17/2025 | 2,961 | 544,054 | 184.75 | 13,434 | | | 13,434 | | 3,666 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507348 | | N/A | Equity/Index | MS | 04/11/2025 | 08/05/2025 | 634 | 103,951 | 171.95 | | 581 | | 581 | | 2,402 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406357 | | N/A | Equity/Index | MS | 09/19/2024 | 09/10/2025 | 2,906 | 524,330 | 176.85 | 17,782 | | | 17,782 | | 6,035 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2509696 | | N/A | Equity/Index | MS | 05/09/2025 | 04/30/2026 | 2,101 | 354,019 | 166.8 | | 10,658 | | 10,658 | | 17,414 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405163 | | N/A | Equity/Index | MS | 08/09/2024 | 08/08/2025 | 750 | 131,370 | 172.03 | 3,473 | | | 3,473 | | 2,869 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507344 | | N/A | Equity/Index | MS | 04/11/2025 | 04/15/2026 | 1,310 | 214,788 | 175.45 | | 2,143 | | 1,686 | | 5,772 | | | (457) | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405351 | | N/A | Equity/Index | MS | 08/16/2024 | 08/15/2025 | 1,150 | 205,413 | 178.62 | 5,436 | | | 5,436 | | 1,288 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2411348 | | N/A | Equity/Index | MS | 12/27/2024 | 12/12/2025 | 2,492 | 448,186 | 184.05 | 8,610 | | | 8,610 | | 3,297 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504498 | | N/A | Equity/Index | MS | 03/03/2025 | 02/20/2026 | 575 | 100,269 | 178.8 | | 1,883 | | 1,883 | | 1,737 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2509339 | | N/A | Equity/Index | MS | 05/07/2025 | 04/24/2026 | 1,636 | 273,834 | 166.2 | | 7,925 | | 7,925 | | 14,084 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408279 | | N/A | Equity/Index | MS | 11/08/2024 | 11/07/2025 | 8,166 | 1,500,000 | 183.69 | 39,750 | | | 39,750 | | 9,074 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2509286 | | N/A | Equity/Index | MS | 05/06/2025 | 04/24/2026 | 2,300 | 385,365 | 166.18 | | 11,314 | | 11,314 | | 19,825 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 1 YR TA2508989 | | N/A | Equity/Index | MS- | 05/02/2025 | 04/24/2026 | 8,162 | 1,372,277 | 166.01 | | 42,687 | | 42,687 | | 71,123 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506759 | | N/A | Equity/Index | MS- | 04/04/2025 | 03/27/2026 | 10,623 | 1,738,348 | 168.81 | | 30,127 | | 30,127 | | 76,234 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506626 | | N/A | Equity/Index | MS- | 04/03/2025 | 09/19/2025 | 821 | 136,828 | 180.42 | | 479 | | 479 | | 1,004 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405830 | | N/A | Equity/Index | MS- | 08/30/2024 | 08/27/2025 | 4,000 | 716,560 | 179.76 | 18,172 | | | 18,172 | | 4,185 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2411623 | | N/A | Equity/Index | MS- | 12/31/2024 | 12/10/2025 | 1,258 | 225,132 | 182.66 | 4,232 | | | 4,232 | | 1,957 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407250 | | N/A | Equity/Index | MS- | 10/15/2024 | 10/03/2025 | 5,070 | 925,376 | 180.99 | 27,185 | | | 27,185 | | 6,451 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409971 | | N/A | Equity/Index | MS- | 12/06/2024 | 11/20/2025 | 8,140 | 1,504,598 | 180.07 | 54,579 | | | 54,579 | | 16,117 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404651 | | N/A | Equity/Index | MS- | 07/23/2024 | 07/18/2025 | 2,353 | 428,834 | 182.15 | 11,370 | | | 11,370 | | 156 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405271 | | N/A | Equity/Index | MS- | 08/13/2024 | 07/29/2025 | 3,062 | 540,604 | 179.06 | 11,770 | | | 11,770 | | 1,919 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2503711 | | N/A | Equity/Index | MS- | 02/21/2025 | 03/13/2026 | 1,188 | 212,450 | 178.61 | | 5,813 | | 3,880 | | 3,824 | | | (1,933) | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2503710 | | N/A | Equity/Index | MS- | 02/21/2025 | 02/04/2026 | 6,921 | 1,237,682 | 177.78 | | 35,096 | | 35,096 | | 22,255 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406624 | | N/A | Equity/Index | MS- | 09/27/2024 | 09/29/2025 | 3,361 | 610,000 | 181.49 | 16,196 | | | 16,196 | | 3,706 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410249 | | N/A | Equity/Index | MS- | 12/11/2024 | 12/05/2025 | 2,277 | 420,949 | 184.12 | 11,633 | | | 11,633 | | 2,854 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505707 | | N/A | Equity/Index | MS- | 03/19/2025 | 03/02/2026 | 2,621 | 446,723 | 173.8 | | 9,016 | | 9,016 | | 12,522 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408567 | | N/A | Equity/Index | MS- | 11/14/2024 | 10/29/2025 | 1,216 | 222,260 | 182.47 | 5,957 | | | 5,957 | | 1,506 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2411349 | | N/A | Equity/Index | MS- | 12/27/2024 | 12/12/2025 | 11,352 | 2,041,657 | 183.98 | 39,437 | | | 39,437 | | 15,157 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507340 | | N/A | Equity/Index | MS- | 04/11/2025 | 04/09/2026 | 1,515 | 248,399 | 164.06 | | 6,563 | | 6,563 | | 14,900 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505283 | | N/A | Equity/Index | MS- | 03/13/2025 | 03/06/2026 | 6,914 | 1,172,200 | 171.89 | | 25,879 | | 25,879 | | 38,873 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2502471 | | N/A | Equity/Index | MS- | 02/05/2025 | 01/16/2026 | 2,241 | 398,002 | 177.78 | | 10,309 | | 10,309 | | 6,936 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507686 | | N/A | Equity/Index | MS- | 04/15/2025 | 12/31/2025 | 3,900 | 642,447 | 178.96 | | 3,510 | | 3,510 | | 10,205 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2411099 | | N/A | Equity/Index | MS- | 12/24/2024 | 12/09/2025 | 6,021 | 1,082,877 | 183.27 | 22,007 | | | 22,007 | | 8,584 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405826 | | N/A | Equity/Index | MS- | 08/30/2024 | 09/02/2025 | 1,334 | 240,000 | 179.88 | 6,384 | | | 6,384 | | 1,442 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501210 | | N/A | Equity/Index | MS- | 01/21/2025 | 01/05/2026 | 1,613 | 289,066 | 179.19 | | 7,594 | | 7,594 | | 4,140 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501269 | | N/A | Equity/Index | MS- | 01/22/2025 | 01/02/2026 | 4,012 | 722,962 | 179.19 | | 20,365 | | 20,365 | | 10,270 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2502683 | | N/A | Equity/Index | MS- | 02/07/2025 | 01/14/2026 | 1,902 | 338,119 | 176.67 | | 9,590 | | 9,590 | | 6,525 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409645 | | N/A | Equity/Index | MS- | 12/04/2024 | 12/04/2025 | 2,183 | 401,912 | 183.27 | 11,295 | | | 11,295 | | 3,036 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2411620 | | N/A | Equity/Index | MS- | 12/31/2024 | 12/05/2025 | 912 | 163,212 | 184.13 | 2,713 | | | 2,713 | | 1,141 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507021 | | N/A | Equity/Index | MS- | 04/08/2025 | 03/18/2026 | 2,828 | 460,398 | 170.38 | | 6,287 | | 6,287 | | 17,993 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505850 | | N/A | Equity/Index | MS- | 03/21/2025 | 03/10/2026 | 9,981 | 1,696,770 | 170.05 | | 44,685 | | 44,685 | | 64,702 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404519 | | N/A | Equity/Index | MS- | 07/18/2024 | 07/15/2025 | 4,044 | 740,052 | 185.18 | 16,698 | | | 16,698 | | 18 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405459 | | N/A | Equity/Index | MS- | 08/20/2024 | 07/30/2025 | 1,096 | 197,335 | 178.46 | 5,778 | | | 5,778 | | 866 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2411622 | | N/A | Equity/Index | MS- | 12/31/2024 | 12/09/2025 | 900 | 161,064 | 183.27 | 2,877 | | | 2,877 | | 1,283 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408566 | | N/A | Equity/Index | MS- | 11/14/2024 | 10/17/2025 | 748 | 136,719 | 182.52 | 3,626 | | | 3,626 | | 839 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 1 YR TA2405349 | | N/A | Equity/Index | MS- | 08/16/2024 | 08/13/2025 | 1,532 | 273,646 | 176.82 | 8,204 | | | 8,204 | | 2,446 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405675 | | N/A | Equity/Index | MS- | 08/27/2024 | 08/15/2025 | 2,900 | 520,434 | 178.62 | 14,567 | | | 14,567 | | 3,248 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501019 | | N/A | Equity/Index | MS- | 01/17/2025 | 12/29/2025 | 629 | 112,232 | 179.95 | | 2,632 | | 2,632 | | 1,459 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2503709 | | N/A | Equity/Index | MS- | 02/21/2025 | 02/05/2026 | 8,863 | 1,584,970 | 177.99 | | 44,297 | | 44,297 | | 28,035 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501017 | | N/A | Equity/Index | MS- | 01/17/2025 | 12/24/2025 | 574 | 102,419 | 180.33 | | 2,325 | | 2,325 | | 1,266 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2500761 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/26/2025 | 13,816 | 2,444,465 | 179.95 | | 51,009 | | 51,009 | | 31,942 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505152 | | N/A | Equity/Index | MS- | 03/11/2025 | 02/27/2026 | 9,677 | 1,642,380 | 173.8 | | 31,402 | | 31,402 | | 46,238 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408793 | | N/A | Equity/Index | MS- | 11/20/2024 | 11/06/2025 | 6,565 | 1,175,988 | 182.85 | 23,365 | | | 23,365 | | 8,175 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407786 | | N/A | Equity/Index | MS- | 10/30/2024 | 10/31/2025 | 633 | 115,497 | 165.1 | 8,648 | | | 8,648 | | 5,816 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2503246 | | N/A | Equity/Index | MS- | 02/14/2025 | 01/30/2026 | 960 | 172,483 | 176.46 | | 5,689 | | 5,689 | | 3,473 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407968 | | N/A | Equity/Index | MS- | 11/04/2024 | 10/16/2025 | 3,500 | 627,900 | 182.54 | 13,034 | | | 13,034 | | 3,864 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2500014 | | N/A | Equity/Index | MS- | 01/02/2025 | 12/26/2025 | 7,119 | 1,270,670 | 180.47 | | 29,110 | | 29,110 | | 15,513 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507345 | | N/A | Equity/Index | MS- | 04/11/2025 | 02/27/2026 | 2,000 | 327,920 | 173.26 | | 3,668 | | 3,668 | | 9,995 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507347 | | N/A | Equity/Index | MS- | 04/11/2025 | 08/13/2025 | 985 | 161,501 | 171.4 | | 1,060 | | 1,060 | | 4,231 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504275 | | N/A | Equity/Index | MS- | 02/28/2025 | 02/11/2026 | 3,050 | 526,583 | 178.04 | | 9,037 | | 9,037 | | 9,723 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406163 | | N/A | Equity/Index | MS- | 09/13/2024 | 09/15/2025 | 4,252 | 760,000 | 178.76 | 20,140 | | | 20,140 | | 6,587 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505227 | | N/A | Equity/Index | MS- | 03/12/2025 | 02/26/2026 | 5,369 | 912,032 | 174.99 | | 15,962 | | 15,962 | | 23,133 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2411350 | | N/A | Equity/Index | MS- | 12/27/2024 | 12/24/2025 | 4,911 | 883,243 | 180.33 | 22,615 | | | 22,615 | | 10,832 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507156 | | N/A | Equity/Index | MS- | 04/09/2025 | 04/02/2026 | 7,025 | 1,148,236 | 169.63 | | 18,132 | | 18,132 | | 47,671 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409282 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/11/2025 | 1,540 | 278,648 | 183.69 | 5,957 | | | 5,957 | | 1,744 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510813 | | N/A | Equity/Index | MS- | 05/23/2025 | 05/01/2026 | 1,248 | 210,725 | 167.55 | | 6,106 | | 6,106 | | 9,859 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2500013 | | N/A | Equity/Index | MS- | 01/02/2025 | 12/17/2025 | 3,046 | 543,681 | 184.75 | | 8,861 | | 8,861 | | 3,771 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406623 | | N/A | Equity/Index | MS- | 09/27/2024 | 09/26/2025 | 7,053 | 1,280,000 | 181.49 | 34,010 | | | 34,010 | | 7,677 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504716 | | N/A | Equity/Index | MS- | 03/05/2025 | 02/20/2026 | 2,393 | 411,764 | 176.62 | | 6,667 | | 6,667 | | 8,848 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2511379 | | N/A | Equity/Index | MS- | 06/02/2025 | 05/27/2026 | 600 | 102,012 | 170.81 | | 2,546 | | 2,546 | | 3,840 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405962 | | N/A | Equity/Index | MS- | 09/06/2024 | 09/05/2025 | 3,646 | 640,000 | 175.52 | 16,960 | | | 16,960 | | 9,162 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405673 | | N/A | Equity/Index | MS- | 08/27/2024 | 08/21/2025 | 5,876 | 1,054,507 | 180.39 | 26,084 | | | 26,084 | | 4,846 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510242 | | N/A | Equity/Index | MS- | 05/16/2025 | 05/06/2026 | 6,676 | 1,147,805 | 167.43 | | 41,972 | | 41,972 | | 53,171 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2500512 | | N/A | Equity/Index | MS- | 01/10/2025 | 12/18/2025 | 1,177 | 210,377 | 178.79 | | 4,757 | | 4,757 | | 3,029 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2500405 | | N/A | Equity/Index | MS- | 01/07/2025 | 12/19/2025 | 1,199 | 215,149 | 179.11 | | 5,601 | | 5,601 | | 2,993 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406835 | | N/A | Equity/Index | MS- | 10/04/2024 | 09/05/2025 | 2,820 | 510,420 | 177.14 | 17,487 | | | 17,487 | | 5,391 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404650 | | N/A | Equity/Index | MS- | 07/23/2024 | 07/18/2025 | 7,389 | 1,346,645 | 181.33 | 37,810 | | | 37,810 | | 773 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501270 | | N/A | Equity/Index | MS- | 01/22/2025 | 01/02/2026 | 2,628 | 473,566 | 178.32 | | 14,189 | | 14,189 | | 7,390 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2502550 | | N/A | Equity/Index | MS- | 02/06/2025 | 01/21/2026 | 8,600 | 1,533,466 | 179.13 | | 37,978 | | 37,978 | | 23,284 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 1 YR TA2404728 | | N/A | Equity/Index | MS- | 07/25/2024 | 07/23/2025 | 4,600 | 822,066 | 181.89 | 17,158 | | | 17,158 | | 608 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2500406 | | N/A | Equity/Index | MS- | 01/07/2025 | 12/22/2025 | 1,681 | 301,639 | 179.11 | | 7,835 | | 7,835 | | 4,209 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504628 | | N/A | Equity/Index | MS- | 03/04/2025 | 02/11/2026 | 750 | 128,993 | 178.04 | | 2,076 | | 2,076 | | 2,391 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506125 | | N/A | Equity/Index | MS- | 03/25/2025 | 03/18/2026 | 600 | 103,500 | 170.38 | | 3,202 | | 3,202 | | 3,818 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507335 | | N/A | Equity/Index | MS- | 04/11/2025 | 04/08/2026 | 9,619 | 1,577,131 | 162.4 | | 47,325 | | 47,325 | | 104,623 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410631 | | N/A | Equity/Index | MS- | 12/17/2024 | 12/22/2025 | 570 | 104,800 | 174.66 | 5,010 | | | 2,362 | | 2,286 | | | (2,457) | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404476 | | N/A | Equity/Index | MS- | 07/16/2024 | 07/11/2025 | 6,210 | 1,152,203 | 184.92 | 30,938 | | | 30,938 | | 7 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2512119 | | N/A | Equity/Index | MS- | 06/12/2025 | 05/28/2026 | 7,525 | 1,292,494 | 170.36 | | 37,843 | | 37,843 | | 49,700 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501378 | | N/A | Equity/Index | MS- | 01/23/2025 | 01/20/2026 | 1,065 | 191,817 | 178.45 | | 5,714 | | 5,714 | | 3,078 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408796 | | N/A | Equity/Index | MS- | 11/20/2024 | 11/05/2025 | 5,083 | 910,518 | 180.23 | 22,035 | | | 22,035 | | 9,110 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409287 | | N/A | Equity/Index | MS- | 11/27/2024 | 10/10/2025 | 3,647 | 659,888 | 166.06 | 44,428 | | | 44,428 | | 30,868 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2500449 | | N/A | Equity/Index | MS- | 01/08/2025 | 12/18/2025 | 7,050 | 1,258,989 | 178.79 | | 32,508 | | 32,508 | | 18,143 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2511219 | | N/A | Equity/Index | MS- | 05/30/2025 | 05/26/2026 | 6,519 | 1,111,033 | 169.06 | | 32,654 | | 32,654 | | 46,847 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501899 | | N/A | Equity/Index | MS- | 01/30/2025 | 01/09/2026 | 7,836 | 1,392,300 | 177.16 | | 37,942 | | 37,942 | | 25,357 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405738 | | N/A | Equity/Index | MS- | 08/29/2024 | 08/29/2025 | 4,750 | 850,000 | 178.94 | 22,610 | | | 22,610 | | 6,131 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405455 | | N/A | Equity/Index | MS- | 08/20/2024 | 08/08/2025 | 6,775 | 1,219,839 | 175.53 | 43,895 | | | 43,895 | | 13,484 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409114 | | N/A | Equity/Index | MS- | 11/25/2024 | 10/31/2025 | 1,786 | 324,338 | 179.19 | 10,050 | | | 10,050 | | 3,613 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408420 | | N/A | Equity/Index | MS- | 11/11/2024 | 10/03/2025 | 3,132 | 575,474 | 179.97 | 19,418 | | | 19,418 | | 4,712 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407359 | | N/A | Equity/Index | MS- | 10/18/2024 | 10/20/2025 | 3,659 | 670,000 | 183.09 | 17,844 | | | 17,844 | | 3,783 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507555 | | N/A | Equity/Index | MS- | 04/14/2025 | 04/10/2026 | 650 | 106,964 | 164.01 | | 2,967 | | 2,967 | | 6,415 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407139 | | N/A | Equity/Index | MS- | 10/11/2024 | 10/10/2025 | 9,918 | 1,810,349 | 182.53 | 47,974 | | | 47,974 | | 10,412 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507338 | | N/A | Equity/Index | MS- | 04/11/2025 | 04/02/2026 | 10,160 | 1,665,834 | 163.08000000000001 | | 47,305 | | 47,305 | | 106,311 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507342 | | N/A | Equity/Index | MS- | 04/11/2025 | 03/25/2026 | 6,513 | 1,067,871 | 172.59 | | 13,378 | | 13,378 | | 35,229 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2511593 | | N/A | Equity/Index | MS- | 06/05/2025 | 05/29/2026 | 2,546 | 436,766 | 170.5 | | 12,521 | | 12,521 | | 16,676 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408569 | | N/A | Equity/Index | MS- | 11/14/2024 | 10/24/2025 | 1,433 | 261,924 | 181.56 | 7,472 | | | 7,472 | | 1,977 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2500925 | | N/A | Equity/Index | MS- | 01/16/2025 | 12/23/2025 | 10,196 | 1,815,500 | 179.72 | | 41,946 | | 41,946 | | 23,965 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408682 | | N/A | Equity/Index | MS- | 11/18/2024 | 10/30/2025 | 1,042 | 186,831 | 181.97 | 4,013 | | | 4,013 | | 1,406 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2508210 | | N/A | Equity/Index | MS- | 04/22/2025 | 04/16/2026 | 2,551 | 418,772 | 164.13 | | 11,115 | | 11,115 | | 24,984 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506623 | | N/A | Equity/Index | MS- | 04/03/2025 | 08/27/2025 | 709 | 118,162 | 179.76 | | 375 | | 375 | | 742 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2509472 | | N/A | Equity/Index | MS- | 05/08/2025 | 04/27/2026 | 5,089 | 858,514 | 166.43 | | 26,875 | | 26,875 | | 43,108 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409669 | | N/A | Equity/Index | MS- | 12/05/2024 | 11/28/2025 | 5,605 | 1,034,431 | 182.11 | 32,318 | | | 32,318 | | 8,791 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409644 | | N/A | Equity/Index | MS- | 12/04/2024 | 11/13/2025 | 6,959 | 1,281,221 | 183.14 | 36,006 | | | 36,006 | | 8,723 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410403 | | N/A | Equity/Index | MS- | 12/13/2024 | 11/26/2025 | 5,256 | 965,580 | 180.97 | 30,674 | | | 30,674 | | 9,511 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507158 | | N/A | Equity/Index | MS- | 04/09/2025 | 03/26/2026 | 738 | 120,626 | 171.28 | | 1,625 | | 1,625 | | 4,418 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 1 YR TA2407785 | | N/A | Equity/Index | MS- | 10/30/2024 | 10/10/2025 | 564 | 102,907 | 166.58 | 7,198 | | | 7,198 | | 4,557 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506123 | | N/A | Equity/Index | MS- | 03/25/2025 | 03/03/2026 | 2,010 | 346,725 | 172.92 | | 8,808 | | 8,808 | | 10,347 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408179 | | N/A | Equity/Index | MS- | 11/07/2024 | 10/24/2025 | 2,263 | 414,016 | 181.3 | 12,222 | | | 12,222 | | 3,246 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404128 | | N/A | Equity/Index | MS- | 07/05/2024 | 07/03/2025 | 7,004 | 1,300,000 | 185.62 | 34,190 | | | 34,190 | | | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408159 | | N/A | Equity/Index | MS- | 11/06/2024 | 10/16/2025 | 4,350 | 794,049 | 182.54 | 20,767 | | | 20,767 | | 4,803 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408177 | | N/A | Equity/Index | MS- | 11/07/2024 | 10/24/2025 | 6,894 | 1,261,257 | 181.56 | 36,573 | | | 36,573 | | 9,509 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506622 | | N/A | Equity/Index | MS- | 04/03/2025 | 07/21/2025 | 1,666 | 277,656 | 181.33 | | 402 | | 402 | | 265 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501594 | | N/A | Equity/Index | MS- | 01/27/2025 | 01/15/2026 | 2,222 | 394,761 | 177.93 | | 10,210 | | 10,210 | | 6,744 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504496 | | N/A | Equity/Index | MS- | 03/03/2025 | 02/19/2026 | 3,497 | 609,807 | 180.27 | | 10,152 | | 10,152 | | 9,125 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2503244 | | N/A | Equity/Index | MS- | 02/14/2025 | 02/02/2026 | 1,748 | 314,063 | 177.41 | | 9,714 | | 9,714 | | 5,782 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2508319 | | N/A | Equity/Index | MS- | 04/24/2025 | 04/10/2026 | 500 | 82,685 | 163.98 | | 2,434 | | 2,434 | | 4,944 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407140 | | N/A | Equity/Index | MS- | 10/11/2024 | 10/13/2025 | 2,678 | 488,864 | 182.53 | 12,955 | | | 12,955 | | 2,844 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406162 | | N/A | Equity/Index | MS- | 09/13/2024 | 09/12/2025 | 10,685 | 1,910,000 | 178.76 | 50,615 | | | 50,615 | | 16,370 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2511221 | | N/A | Equity/Index | MS- | 05/30/2025 | 05/21/2026 | 3,345 | 570,088 | 170.17 | | 15,387 | | 15,387 | | 22,356 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501900 | | N/A | Equity/Index | MS- | 01/30/2025 | 01/12/2026 | 668 | 118,690 | 177.16 | | 3,240 | | 3,240 | | 2,165 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504278 | | N/A | Equity/Index | MS- | 02/28/2025 | 02/06/2026 | 2,484 | 428,863 | 177.52 | | 7,638 | | 7,638 | | 8,251 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408794 | | N/A | Equity/Index | MS- | 11/20/2024 | 10/30/2025 | 842 | 150,827 | 181.97 | 3,184 | | | 3,184 | | 1,136 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506943 | | N/A | Equity/Index | MS- | 04/07/2025 | 03/27/2026 | 5,759 | 936,356 | 170.79 | | 12,261 | | 12,261 | | 35,813 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404964 | | N/A | Equity/Index | MS- | 08/02/2024 | 08/01/2025 | 14,743 | 2,600,000 | 176.36 | 68,900 | | | 68,900 | | 21,940 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507337 | | N/A | Equity/Index | MS- | 04/11/2025 | 04/06/2026 | 2,065 | 338,577 | 163.080000000001 | | 9,633 | | 9,633 | | 21,547 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2503242 | | N/A | Equity/Index | MS- | 02/14/2025 | 01/28/2026 | 3,537 | 635,493 | 177.95 | | 18,891 | | 18,891 | | 10,998 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2502469 | | N/A | Equity/Index | MS- | 02/05/2025 | 01/22/2026 | 1,297 | 230,347 | 180.14 | | 5,018 | | 5,018 | | 3,175 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2508984 | | N/A | Equity/Index | MS- | 05/02/2025 | 04/10/2026 | 1,127 | 189,483 | 163.98 | | 6,798 | | 6,798 | | 11,144 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2509695 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/29/2026 | 11,310 | 1,905,735 | 166.74 | | 57,602 | | 57,602 | | 94,039 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407249 | | N/A | Equity/Index | MS- | 10/15/2024 | 10/07/2025 | 5,717 | 1,043,467 | 180.01 | 32,793 | | | 32,793 | | 8,723 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409286 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/07/2025 | 2,140 | 387,212 | 166.9 | 24,687 | | | 24,687 | | 16,937 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501377 | | N/A | Equity/Index | MS- | 01/23/2025 | 01/09/2026 | 1,544 | 278,090 | 178.74 | | 8,075 | | 8,075 | | 4,243 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505675 | | N/A | Equity/Index | MS- | 03/18/2025 | 02/20/2026 | 1,515 | 258,020 | 176.2 | | 4,160 | | 4,160 | | 5,818 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409461 | | N/A | Equity/Index | MS- | 12/02/2024 | 11/19/2025 | 5,000 | 913,450 | 179.99 | 29,075 | | | 29,075 | | 9,932 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504863 | | N/A | Equity/Index | MS- | 03/07/2025 | 02/24/2026 | 12,002 | 2,062,664 | 175.98 | | 39,511 | | 39,511 | | 47,164 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2511220 | | N/A | Equity/Index | MS- | 05/30/2025 | 03/31/2026 | 929 | 158,329 | 168.62 | | 4,670 | | 4,670 | | 6,756 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405457 | | N/A | Equity/Index | MS- | 08/20/2024 | 07/25/2025 | 3,761 | 677,168 | 178.05 | 20,358 | | | 20,358 | | 2,625 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409115 | | N/A | Equity/Index | MS- | 11/25/2024 | 11/11/2025 | 5,358 | 973,013 | 183.69 | 21,936 | | | 21,936 | | 6,069 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504276 | | N/A | Equity/Index | MS- | 02/28/2025 | 02/12/2026 | 3,133 | 540,912 | 178.04 | | 9,292 | | 9,292 | | 10,025 | | | | | | | .0001 |

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 1 YR TA2513097 | | N/A | Equity/Index | MS- | 06/26/2025 | 06/18/2026 | 9,613 | 1,665,068 | 170.56 | | 53,525 | | 53,525 | | 63,270 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2508986 | | N/A | Equity/Index | MS- | 05/02/2025 | 04/10/2026 | 1,113 | 187,129 | 164.15 | | 6,632 | | 6,632 | | 10,890 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2503241 | | N/A | Equity/Index | MS- | 02/14/2025 | 01/30/2026 | 4,810 | 864,213 | 178.16 | | 25,334 | | 25,334 | | 14,768 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2411189 | | N/A | Equity/Index | MS- | 12/26/2024 | 12/05/2025 | 3,633 | 654,521 | 184.62 | 12,247 | | | 12,247 | | 4,254 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408419 | | N/A | Equity/Index | MS- | 11/11/2024 | 10/23/2025 | 4,767 | 875,889 | 180.71 | 28,335 | | | 28,335 | | 7,390 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406567 | | N/A | Equity/Index | MS- | 09/25/2024 | 09/19/2025 | 8,859 | 1,601,530 | 180.31 | 44,029 | | | 44,029 | | 11,049 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409668 | | N/A | Equity/Index | MS- | 12/05/2024 | 12/02/2025 | 6,312 | 1,164,911 | 182.89 | 34,501 | | | 34,501 | | 9,065 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408176 | | N/A | Equity/Index | MS- | 11/07/2024 | 10/28/2025 | 3,650 | 667,768 | 181.94 | 18,867 | | | 18,867 | | 4,844 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2511989 | | N/A | Equity/Index | MS- | 06/10/2025 | 05/27/2026 | 600 | 103,290 | 170.81 | | 3,010 | | 3,010 | | 3,840 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407778 | | N/A | Equity/Index | MS- | 10/30/2024 | 10/10/2025 | 2,896 | 528,404 | 181.9 | 14,416 | | | 14,416 | | 3,377 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2512799 | | N/A | Equity/Index | MS- | 06/23/2025 | 06/12/2026 | 2,306 | 394,257 | 170.82 | | 10,545 | | 10,545 | | 14,886 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405963 | | N/A | Equity/Index | MS- | 09/06/2024 | 09/08/2025 | 3,703 | 650,000 | 175.52 | 17,225 | | | 17,225 | | 9,366 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407087 | | N/A | Equity/Index | MS- | 10/09/2024 | 10/08/2025 | 1,140 | 206,864 | 181.21 | 5,586 | | | 5,586 | | 1,451 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408792 | | N/A | Equity/Index | MS- | 11/20/2024 | 11/07/2025 | 2,808 | 502,997 | 183.43 | 9,572 | | | 9,572 | | 3,244 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407358 | | N/A | Equity/Index | MS- | 10/18/2024 | 10/17/2025 | 8,739 | 1,600,000 | 183.09 | 42,523 | | | 42,523 | | 8,937 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505228 | | N/A | Equity/Index | MS- | 03/12/2025 | 02/25/2026 | 702 | 119,249 | 174.8 | | 2,119 | | 2,119 | | 3,067 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2512966 | | N/A | Equity/Index | MS- | 06/24/2025 | 06/18/2026 | 3,156 | 545,704 | 171.05 | | 16,594 | | 16,594 | | 20,112 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406355 | | N/A | Equity/Index | MS- | 09/19/2024 | 09/16/2025 | 1,003 | 180,971 | 169.65 | 9,629 | | | 9,629 | | 5,814 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2409380 | | N/A | Equity/Index | MS- | 11/29/2024 | 11/12/2025 | 4,687 | 849,987 | 183.4 | 19,198 | | | 19,198 | | 5,600 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405674 | | N/A | Equity/Index | MS- | 08/27/2024 | 08/22/2025 | 3,371 | 604,960 | 180.11 | 15,281 | | | 15,281 | | 2,736 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2503429 | | N/A | Equity/Index | MS- | 02/18/2025 | 01/30/2026 | 1,045 | 187,630 | 178.16 | | 5,442 | | 5,442 | | 3,208 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410269 | | N/A | Equity/Index | MS- | 12/12/2024 | 11/26/2025 | 3,806 | 701,560 | 182.01 | 21,675 | | | 21,675 | | 6,012 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2512800 | | N/A | Equity/Index | MS- | 06/23/2025 | 06/05/2026 | 3,167 | 541,462 | 171.1 | | 14,115 | | 14,115 | | 19,994 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2502680 | | N/A | Equity/Index | MS- | 02/07/2025 | 01/13/2026 | 2,728 | 484,957 | 177.04 | | 13,384 | | 13,384 | | 8,985 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408683 | | N/A | Equity/Index | MS- | 11/18/2024 | 11/14/2025 | 5,330 | 955,669 | 181.99 | 20,808 | | | 20,808 | | 7,934 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2507020 | | N/A | Equity/Index | MS- | 04/08/2025 | 04/02/2026 | 1,667 | 271,388 | 169.63 | | 4,059 | | 4,059 | | 11,312 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2407085 | | N/A | Equity/Index | MS- | 10/09/2024 | 10/01/2025 | 3,038 | 551,275 | 180.18 | 15,919 | | | 15,919 | | 4,309 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506351 | | N/A | Equity/Index | MS- | 03/28/2025 | 03/17/2026 | 7,694 | 1,303,056 | 171.08 | | 30,145 | | 30,145 | | 46,374 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504497 | | N/A | Equity/Index | MS- | 03/03/2025 | 02/18/2026 | 4,634 | 808,077 | 180.03 | | 13,703 | | 13,703 | | 12,327 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505708 | | N/A | Equity/Index | MS- | 03/19/2025 | 03/06/2026 | 4,308 | 734,256 | 171.91 | | 17,292 | | 17,292 | | 24,183 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504274 | | N/A | Equity/Index | MS- | 02/28/2025 | 02/10/2026 | 4,039 | 697,333 | 178.2 | | 11,794 | | 11,794 | | 12,633 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510241 | | N/A | Equity/Index | MS- | 05/16/2025 | 05/01/2026 | 11,270 | 1,937,651 | 167.27 | | 71,565 | | 71,565 | | 90,676 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505818 | | N/A | Equity/Index | MS- | 03/20/2025 | 03/16/2026 | 1,674 | 286,287 | 170.57 | | 7,854 | | 7,854 | | 10,471 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408614 | | N/A | Equity/Index | MS- | 11/15/2024 | 11/14/2025 | 3,630 | 650,000 | 179.07 | 17,160 | | | 17,160 | | 7,971 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 1 YR TA2512967 | | N/A | Equity/Index | MS- | 06/24/2025 | 05/27/2026 | 2,092 | 361,728 | 170.81 | | 11,081 | | 11,081 | | 13,388 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2508988 | | N/A | Equity/Index | MS- | 05/02/2025 | 04/23/2026 | 6,097 | 1,025,089 | 165.24 | | 33,723 | | 33,723 | | 55,750 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410991 | | N/A | Equity/Index | MS- | 12/23/2024 | 12/03/2025 | 1,416 | 253,945 | 183.27 | 4,946 | | | 4,946 | | 1,951 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406837 | | N/A | Equity/Index | MS- | 10/04/2024 | 09/30/2025 | 11,236 | 2,033,716 | 181.48 | 52,056 | | | 52,056 | | 12,599 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408882 | | N/A | Equity/Index | MS- | 11/21/2024 | 10/31/2025 | 2,702 | 486,846 | 179.13 | 13,732 | | | 13,732 | | 5,510 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2410402 | | N/A | Equity/Index | MS- | 12/13/2024 | 11/21/2025 | 8,559 | 1,572,374 | 180.87 | 50,207 | | | 50,207 | | 15,290 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501595 | | N/A | Equity/Index | MS- | 01/27/2025 | 01/16/2026 | 2,500 | 444,150 | 177.78 | | 11,620 | | 11,620 | | 7,706 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505674 | | N/A | Equity/Index | MS- | 03/18/2025 | 02/20/2026 | 2,291 | 390,180 | 176.68 | | 6,034 | | 6,034 | | 8,425 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405350 | | N/A | Equity/Index | MS- | 08/16/2024 | 08/14/2025 | 902 | 161,115 | 177.1 | 4,738 | | | 4,738 | | 1,384 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2406380 | | N/A | Equity/Index | MS- | 09/20/2024 | 09/22/2025 | 2,555 | 461,000 | 180.42 | 12,263 | | | 12,263 | | 3,164 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2408158 | | N/A | Equity/Index | MS- | 11/06/2024 | 10/22/2025 | 2,720 | 496,509 | 182.89 | 12,711 | | | 12,711 | | 2,981 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2500513 | | N/A | Equity/Index | MS- | 01/10/2025 | 12/19/2025 | 3,558 | 635,957 | 178.5 | | 14,719 | | 14,719 | | 9,509 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404335 | | N/A | Equity/Index | MS- | 07/12/2024 | 07/14/2025 | 2,704 | 500,000 | 184.92 | 13,220 | | | 13,220 | | 11 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405316 | | N/A | Equity/Index | MS- | 08/14/2024 | 07/14/2025 | 6,064 | 1,072,661 | 184.92 | 14,596 | | | 14,596 | | 24 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2411395 | | N/A | Equity/Index | MS- | 12/30/2024 | 12/10/2025 | 9,324 | 1,665,173 | 182.66 | 32,149 | | | 32,149 | | 14,508 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505382 | | N/A | Equity/Index | MS- | 03/14/2025 | 03/06/2026 | 1,045 | 177,765 | 171.92 | | 4,094 | | 4,094 | | 5,862 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505815 | | N/A | Equity/Index | MS- | 03/20/2025 | 03/03/2026 | 9,544 | 1,632,215 | 172.92 | | 37,059 | | 37,059 | | 49,130 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510817 | | N/A | Equity/Index | MS- | 05/23/2025 | 05/08/2026 | 6,003 | 1,013,607 | 168.46 | | 27,512 | | 27,512 | | 44,763 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2505284 | | N/A | Equity/Index | MS- | 03/13/2025 | 03/04/2026 | 7,672 | 1,300,711 | 172.06 | | 28,287 | | 28,287 | | 42,406 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405498 | | N/A | Equity/Index | MS- | 08/22/2024 | 08/22/2025 | 5,592 | 1,000,000 | 178.83 | 26,500 | | | 26,500 | | 6,697 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2512454 | | N/A | Equity/Index | MS- | 06/17/2025 | 06/05/2026 | 1,665 | 285,930 | 170.91 | | 8,030 | | 8,030 | | 10,647 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506627 | | N/A | Equity/Index | MS- | 04/03/2025 | 09/25/2025 | 2,688 | 447,982 | 180.74 | | 1,564 | | 1,564 | | 3,290 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504281 | | N/A | Equity/Index | MS- | 02/28/2025 | 02/06/2026 | 2,318 | 400,203 | 176.49 | | 7,758 | | 7,758 | | 8,483 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2501021 | | N/A | Equity/Index | MS- | 01/17/2025 | 01/02/2026 | 1,800 | 321,174 | 179.19 | | 7,996 | | 7,996 | | 4,608 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2509796 | | N/A | Equity/Index | MS- | 05/12/2025 | 04/30/2026 | 600 | 102,510 | 166.8 | | 3,638 | | 3,638 | | 4,973 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506628 | | N/A | Equity/Index | MS- | 04/03/2025 | 08/08/2025 | 955 | 159,160 | 175.27 | | 900 | | 900 | | 2,006 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2506629 | | N/A | Equity/Index | MS- | 04/03/2025 | 11/12/2025 | 909 | 151,494 | 183.4 | | 506 | | 506 | | 1,086 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2510100 | | N/A | Equity/Index | MS- | 05/15/2025 | 04/29/2026 | 587 | 100,618 | 166.74 | | 3,722 | | 3,722 | | 4,881 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405346 | | N/A | Equity/Index | MS- | 08/16/2024 | 08/15/2025 | 8,936 | 1,600,000 | 179.05 | 42,400 | | | 42,400 | | 9,058 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404275 | | N/A | Equity/Index | MS- | 07/10/2024 | 07/02/2025 | 1,600 | 297,584 | 183.29 | 10,429 | | | 10,429 | | | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2404752 | | N/A | Equity/Index | MS- | 07/26/2024 | 07/28/2025 | 5,039 | 900,000 | 178.59 | 23,850 | | | 23,850 | | 3,480 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2511703 | | N/A | Equity/Index | MS- | 06/06/2025 | 05/22/2026 | 13,360 | 2,298,989 | 169.06 | | 75,644 | | 75,644 | | 96,237 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2405521 | | N/A | Equity/Index | MS- | 08/22/2024 | 08/19/2025 | 836 | 150,363 | 168.39 | 8,312 | | | 8,312 | | 5,456 | | | | | | | .0001 |
| MSUMSGE INDEX 1 YR TA2504209 | | N/A | Equity/Index | MS- | 02/27/2025 | 02/20/2026 | 2,637 | 461,264 | 179.22 | | 8,789 | | 8,789 | | 7,651 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 2 YR TA2306306 | | N/A | Equity/Index | MS- | 07/17/2023 | 07/14/2025 | 1,992 | 346,947 | 172.89 | 11,472 | | | 205 | | 5,145 | | | (2,860) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2501410 | | N/A | Equity/Index | MS- | 01/24/2025 | 01/08/2027 | 7,032 | 1,270,331 | 178.74 | | 43,542 | | 34,050 | | 30,500 | | | (9,492) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2504796 | | N/A | Equity/Index | MS- | 03/06/2025 | 02/18/2027 | 3,819 | 658,816 | 180.03 | | 13,756 | | 11,518 | | 15,615 | | | (2,238) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2404291 | | N/A | Equity/Index | MS- | 07/11/2024 | 07/08/2026 | 2,791 | 521,777 | 185.62 | 17,338 | | | 8,884 | | 6,127 | | | (4,322) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2407782 | | N/A | Equity/Index | MS- | 10/30/2024 | 10/05/2026 | 606 | 110,571 | 180.99 | 3,714 | | | 2,432 | | 2,128 | | | (955) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307224 | | N/A | Equity/Index | MS- | 08/29/2023 | 08/15/2025 | 6,260 | 1,065,890 | 168.79 | 35,306 | | | 2,222 | | 38,871 | | | (8,938) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402528 | | N/A | Equity/Index | MS- | 05/03/2024 | 03/27/2026 | 1,964 | 341,991 | 180.26 | 7,510 | | | 2,932 | | 5,613 | | | (1,973) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2407467 | | N/A | Equity/Index | MS- | 10/21/2024 | 10/09/2026 | 1,078 | 197,209 | 182.53 | 6,328 | | | 4,104 | | 3,434 | | | (1,597) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505281 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/19/2027 | 588 | 99,690 | 179.46 | | 1,787 | | 1,511 | | 2,489 | | | (276) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309318 | | N/A | Equity/Index | MS- | 12/21/2023 | 11/28/2025 | 777 | 135,587 | 170.96 | 5,032 | | | 1,074 | | 4,308 | | | (1,296) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307966 | | N/A | Equity/Index | MS- | 10/05/2023 | 09/17/2025 | 1,992 | 325,533 | 170.57 | 6,639 | | | 731 | | 10,402 | | | (1,697) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308196 | | N/A | Equity/Index | MS- | 10/18/2023 | 09/29/2025 | 800 | 132,744 | 165 | 4,280 | | | 543 | | 7,413 | | | (1,091) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308459 | | N/A | Equity/Index | MS- | 11/02/2023 | 10/31/2025 | 4,129 | 680,996 | 162.28 | 24,155 | | | 4,065 | | 47,052 | | | (6,030) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2409285 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/04/2026 | 1,641 | 296,923 | 178.98 | 10,200 | | | 7,104 | | 6,765 | | | (2,619) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2500122 | | N/A | Equity/Index | MS- | 01/03/2025 | 12/11/2026 | 9,400 | 1,681,096 | 183.98 | | 40,110 | | 30,082 | | 28,938 | | | (10,027) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505529 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/10/2027 | 900 | 153,585 | 170.05 | | 4,982 | | 4,258 | | 6,414 | | | (725) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406582 | | N/A | Equity/Index | MS- | 09/26/2024 | 06/29/2026 | 640 | 116,333 | 181.37 | 3,670 | | | 2,082 | | 1,946 | | | (1,038) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308400 | | N/A | Equity/Index | MS- | 10/30/2023 | 10/24/2025 | 2,178 | 352,226 | 161.99 | 10,677 | | | 1,698 | | 25,417 | | | (2,673) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505278 | | N/A | Equity/Index | MS- | 03/13/2025 | 03/01/2027 | 590 | 100,029 | 173.8 | | 2,495 | | 2,115 | | 3,440 | | | (379) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308917 | | N/A | Equity/Index | MS- | 11/29/2023 | 11/24/2025 | 1,480 | 254,841 | 171.34 | 8,275 | | | 1,669 | | 7,873 | | | (2,069) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308601 | | N/A | Equity/Index | MS- | 11/10/2023 | 10/17/2025 | 2,822 | 470,258 | 164.39 | 16,249 | | | 2,496 | | 27,499 | | | (4,184) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2503713 | | N/A | Equity/Index | MS- | 02/21/2025 | 01/27/2027 | 3,087 | 552,048 | 177.33 | | 18,544 | | 15,189 | | 14,639 | | | (3,355) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309156 | | N/A | Equity/Index | MS- | 12/12/2023 | 12/08/2025 | 2,140 | 367,117 | 170.12 | 12,316 | | | 2,718 | | 12,925 | | | (3,075) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2510985 | | N/A | Equity/Index | MS- | 05/27/2025 | 05/21/2027 | 1,189 | 202,808 | 170.17 | | 6,513 | | 6,207 | | 8,461 | | | (306) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402181 | | N/A | Equity/Index | MS- | 04/25/2024 | 04/02/2026 | 2,020 | 349,662 | 177.66 | 8,391 | | | 3,282 | | 7,323 | | | (2,160) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306989 | | N/A | Equity/Index | MS- | 08/18/2023 | 08/15/2025 | 1,705 | 286,065 | 169.8 | 7,925 | | | 493 | | 9,289 | | | (1,981) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406577 | | N/A | Equity/Index | MS- | 09/26/2024 | 03/03/2026 | 586 | 106,517 | 180.75 | 3,323 | | | 1,560 | | 1,503 | | | (1,152) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307744 | | N/A | Equity/Index | MS- | 09/25/2023 | 09/22/2025 | 1,197 | 198,211 | 167.98 | 5,372 | | | 614 | | 8,358 | | | (1,339) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2501272 | | N/A | Equity/Index | MS- | 01/22/2025 | 12/23/2026 | 790 | 142,358 | 179.72 | | 4,531 | | 3,500 | | 3,210 | | | (1,031) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400070 | | N/A | Equity/Index | MS- | 01/05/2024 | 12/29/2025 | 665 | 113,250 | 174.43 | 2,824 | | | 710 | | 2,753 | | | (710) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2409284 | | N/A | Equity/Index | MS- | 11/27/2024 | 10/23/2026 | 2,331 | 421,771 | 181.05 | 13,028 | | | 9,005 | | 8,325 | | | (3,403) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309224 | | N/A | Equity/Index | MS- | 12/15/2023 | 11/11/2025 | 1,000 | 174,520 | 168.39 | 7,351 | | | 1,411 | | 6,939 | | | (1,920) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2401662 | | N/A | Equity/Index | MS- | 03/28/2024 | 03/25/2026 | 3,991 | 719,657 | 180.01 | 22,617 | | | 8,364 | | 11,584 | | | (5,670) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 2 YR TA2504794 | | N/A | Equity/Index | MS- | 03/06/2025 | 02/05/2027 | 813 | 140,251 | 178.45 | | 3,176 | | 2,650 | | 3,632 | | | (526) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511699 | | N/A | Equity/Index | MS- | 06/06/2025 | 06/01/2027 | 649 | 111,680 | 170.42 | | 3,834 | | 3,717 | | 4,554 | | | (117) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2504792 | | N/A | Equity/Index | MS- | 03/06/2025 | 02/05/2027 | 5,945 | 1,025,572 | 177.99 | | 23,828 | | 19,879 | | 27,278 | | | (3,949) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2504867 | | N/A | Equity/Index | MS- | 03/07/2025 | 02/19/2027 | 1,832 | 314,848 | 176.89 | | 7,542 | | 6,344 | | 8,988 | | | (1,199) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2404726 | | N/A | Equity/Index | MS- | 07/25/2024 | 07/17/2026 | 3,100 | 554,001 | 181.65 | 14,880 | | | 7,863 | | 9,481 | | | (3,735) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308599 | | N/A | Equity/Index | MS- | 11/10/2023 | 10/24/2025 | 1,789 | 298,119 | 162.66999999999999 | 11,285 | | | 1,828 | | 19,869 | | | (2,877) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506940 | | N/A | Equity/Index | MS- | 04/07/2025 | 03/31/2027 | 3,471 | 564,350 | 168.62 | | 12,680 | | 11,204 | | 26,596 | | | (1,475) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2502684 | | N/A | Equity/Index | MS- | 02/07/2025 | 12/24/2026 | 1,697 | 301,676 | 180.35 | | 8,147 | | 6,463 | | 6,641 | | | (1,684) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2513282 | | N/A | Equity/Index | MS- | 06/27/2025 | 06/25/2027 | 2,743 | 476,569 | 173.74 | | 15,715 | | 15,693 | | 16,355 | | | (22) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402183 | | N/A | Equity/Index | MS- | 04/25/2024 | 04/16/2026 | 2,920 | 505,452 | 174.96 | 14,109 | | | 5,687 | | 13,401 | | | (3,562) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308367 | | N/A | Equity/Index | MS- | 10/27/2023 | 10/03/2025 | 710 | 114,963 | 163.55000000000001 | 3,213 | | | 430 | | 7,428 | | | (827) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2507333 | | N/A | Equity/Index | MS- | 04/11/2025 | 04/09/2027 | 1,710 | 280,372 | 163.98 | | 8,863 | | 7,909 | | 16,400 | | | (954) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2513279 | | N/A | Equity/Index | MS- | 06/27/2025 | 06/17/2027 | 1,462 | 254,008 | 170.56 | | 9,807 | | 9,793 | | 10,204 | | | (14) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309154 | | N/A | Equity/Index | MS- | 12/12/2023 | 11/18/2025 | 2,367 | 406,059 | 170.8 | 13,085 | | | 2,598 | | 13,187 | | | (3,359) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308763 | | N/A | Equity/Index | MS- | 11/20/2023 | 11/14/2025 | 2,516 | 429,758 | 170.22 | 13,712 | | | 2,579 | | 14,802 | | | (3,433) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2512104 | | N/A | Equity/Index | MS- | 06/11/2025 | 06/04/2027 | 2,027 | 349,779 | 171.78 | | 11,254 | | 10,958 | | 13,315 | | | (296) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2407535 | | N/A | Equity/Index | MS- | 10/24/2024 | 08/24/2026 | 767 | 138,942 | 180.11 | 4,539 | | | 2,847 | | 2,747 | | | (1,230) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506460 | | N/A | Equity/Index | MS- | 03/31/2025 | 03/18/2027 | 710 | 118,705 | 170.38 | | 3,131 | | 2,733 | | 4,981 | | | (398) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2401382 | | N/A | Equity/Index | MS- | 03/20/2024 | 03/06/2026 | 4,960 | 889,378 | 178.66 | 28,411 | | | 9,868 | | 15,663 | | | (7,202) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2512681 | | N/A | Equity/Index | MS- | 06/20/2025 | 06/14/2027 | 1,375 | 235,194 | 170.53 | | 7,418 | | 7,336 | | 9,599 | | | (82) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2407466 | | N/A | Equity/Index | MS- | 10/21/2024 | 10/09/2026 | 1,022 | 186,965 | 181.9 | 6,185 | | | 4,011 | | 3,399 | | | (1,561) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306834 | | N/A | Equity/Index | MS- | 08/09/2023 | 08/04/2025 | 800 | 137,576 | 171.91 | 4,272 | | | 201 | | 3,028 | | | (1,068) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505282 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/12/2027 | 590 | 100,029 | 179.67 | | 1,762 | | 1,487 | | 2,463 | | | (274) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2513280 | | N/A | Equity/Index | MS- | 06/27/2025 | 06/17/2027 | 635 | 110,325 | 171.05 | | 4,157 | | 4,151 | | 4,327 | | | (6) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403573 | | N/A | Equity/Index | MS- | 06/13/2024 | 05/12/2026 | 1,598 | 290,516 | 175.3 | 12,268 | | | 5,544 | | 7,340 | | | (3,186) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505039 | | N/A | Equity/Index | MS- | 03/10/2025 | 03/03/2027 | 3,937 | 673,384 | 172.92 | | 19,209 | | 16,229 | | 24,105 | | | (2,980) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2500518 | | N/A | Equity/Index | MS- | 01/10/2025 | 12/09/2026 | 1,693 | 302,607 | 183.27 | | 6,653 | | 5,036 | | 5,439 | | | (1,618) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2500517 | | N/A | Equity/Index | MS- | 01/10/2025 | 12/15/2026 | 683 | 122,079 | 183.98 | | 2,591 | | 1,966 | | 2,106 | | | (625) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308283 | | N/A | Equity/Index | MS- | 10/24/2023 | 10/20/2025 | 1,852 | 303,413 | 163.32 | 9,586 | | | 1,468 | | 19,586 | | | (2,393) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506761 | | N/A | Equity/Index | MS- | 04/04/2025 | 08/11/2026 | 636 | 104,075 | 175.53 | | 1,270 | | 1,050 | | 3,088 | | | (220) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406578 | | N/A | Equity/Index | MS- | 09/26/2024 | 03/04/2026 | 544 | 98,883 | 180.29 | 3,169 | | | 1,490 | | 1,464 | | | (1,097) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306994 | | N/A | Equity/Index | MS- | 08/18/2023 | 07/22/2025 | 1,320 | 221,470 | 172.76 | 5,148 | | | 154 | | 3,880 | | | (1,331) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511700 | | N/A | Equity/Index | MS- | 06/06/2025 | 05/28/2027 | 1,451 | 249,688 | 170.38 | | 8,581 | | 8,318 | | 10,223 | | | (263) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2501408 | | N/A | Equity/Index | MS- | 01/24/2025 | 12/24/2026 | 554 | 100,080 | 180.11 | | 3,194 | | 2,483 | | 2,200 | | | (711) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 2 YR TA2402959 | | N/A | Equity/Index | MS- | 05/21/2024 | 04/24/2026 | 3,116 | 557,203 | 174.24 | 21,497 | | | 9,108 | | 15,265 | | | (5,551) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505277 | | N/A | Equity/Index | MS- | 03/13/2025 | 03/02/2027 | 1,243 | 210,738 | 173.8 | | 5,258 | | 4,460 | | 7,253 | | | (798) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307691 | | N/A | Equity/Index | MS- | 09/22/2023 | 09/15/2025 | 2,600 | 431,288 | 169.3 | 11,024 | | | 1,164 | | 15,644 | | | (2,771) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2504864 | | N/A | Equity/Index | MS- | 03/07/2025 | 02/12/2027 | 582 | 100,023 | 179.72 | | 2,035 | | 1,709 | | 2,423 | | | (327) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2405932 | | N/A | Equity/Index | MS- | 09/04/2024 | 08/14/2026 | 788 | 139,831 | 178.66 | 4,142 | | | 2,393 | | 3,103 | | | (1,059) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2507155 | | N/A | Equity/Index | MS- | 04/09/2025 | 04/02/2027 | 1,274 | 208,235 | 169.63 | | 4,628 | | 4,103 | | 9,287 | | | (526) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505377 | | N/A | Equity/Index | MS- | 03/14/2025 | 03/04/2027 | 2,093 | 356,040 | 172.06 | | 10,084 | | 8,593 | | 13,424 | | | (1,491) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505276 | | N/A | Equity/Index | MS- | 03/13/2025 | 03/05/2027 | 1,617 | 274,146 | 171.97 | | 7,571 | | 6,426 | | 10,427 | | | (1,145) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400184 | | N/A | Equity/Index | MS- | 01/11/2024 | 01/08/2026 | 3,857 | 670,424 | 171.9 | 23,038 | | | 6,086 | | 20,504 | | | (5,767) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2407783 | | N/A | Equity/Index | MS- | 10/30/2024 | 10/01/2026 | 1,147 | 209,282 | 180.18 | 7,316 | | | 4,776 | | 4,248 | | | (1,892) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2404725 | | N/A | Equity/Index | MS- | 07/25/2024 | 07/15/2026 | 5,733 | 1,024,544 | 185.18 | 22,835 | | | 12,037 | | 13,226 | | | (5,748) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2510607 | | N/A | Equity/Index | MS- | 05/22/2025 | 05/17/2027 | 788 | 134,094 | 172.13 | | 3,810 | | 3,605 | | 5,076 | | | (205) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2504868 | | N/A | Equity/Index | MS- | 03/07/2025 | 02/23/2027 | 1,018 | 174,953 | 176.89 | | 4,199 | | 3,536 | | 4,994 | | | (664) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2512683 | | N/A | Equity/Index | MS- | 06/20/2025 | 06/16/2027 | 3,057 | 522,900 | 172.11 | | 15,181 | | 15,013 | | 19,763 | | | (168) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406046 | | N/A | Equity/Index | MS- | 09/09/2024 | 09/03/2026 | 1,849 | 326,256 | 177.97 | 9,572 | | | 5,680 | | 7,772 | | | (2,396) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307140 | | N/A | Equity/Index | MS- | 08/25/2023 | 08/15/2025 | 648 | 109,512 | 168.79 | 3,408 | | | 214 | | 4,024 | | | (860) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406383 | | N/A | Equity/Index | MS- | 09/20/2024 | 06/12/2026 | 1,217 | 219,632 | 181.72 | 6,361 | | | 3,510 | | 3,532 | | | (1,836) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2512417 | | N/A | Equity/Index | MS- | 06/16/2025 | 06/04/2027 | 1,891 | 325,725 | 171.79 | | 10,503 | | 10,298 | | 12,416 | | | (205) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2401550 | | N/A | Equity/Index | MS- | 03/22/2024 | 03/16/2026 | 3,200 | 578,080 | 177.12 | 21,203 | | | 7,598 | | 11,763 | | | (5,330) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2508981 | | N/A | Equity/Index | MS- | 05/02/2025 | 04/22/2027 | 1,002 | 168,466 | 164.04 | | 6,595 | | 6,071 | | 9,567 | | | (524) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506459 | | N/A | Equity/Index | MS- | 03/31/2025 | 03/10/2027 | 1,122 | 187,587 | 170.05 | | 5,024 | | 4,379 | | 7,997 | | | (646) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2513281 | | N/A | Equity/Index | MS- | 06/27/2025 | 06/23/2027 | 1,254 | 217,870 | 171.48 | | 8,044 | | 8,033 | | 8,356 | | | (11) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306744 | | N/A | Equity/Index | MS- | 08/04/2023 | 07/24/2025 | 6,760 | 1,170,224 | 173.31 | 35,738 | | | 1,148 | | 18,142 | | | (9,034) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406579 | | N/A | Equity/Index | MS- | 09/26/2024 | 03/19/2026 | 596 | 108,335 | 178.97 | 3,760 | | | 1,824 | | 1,878 | | | (1,265) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2404907 | | N/A | Equity/Index | MS- | 07/31/2024 | 06/25/2026 | 1,887 | 339,660 | 181.43 | 9,854 | | | 5,105 | | 5,694 | | | (2,574) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402853 | | N/A | Equity/Index | MS- | 05/16/2024 | 05/06/2026 | 2,086 | 373,644 | 174.78 | 14,275 | | | 6,160 | | 9,912 | | | (3,609) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2401806 | | N/A | Equity/Index | MS- | 04/05/2024 | 04/01/2026 | 2,120 | 375,685 | 179.92 | 10,136 | | | 3,847 | | 6,297 | | | (2,541) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400930 | | N/A | Equity/Index | MS- | 02/22/2024 | 02/20/2026 | 1,812 | 322,717 | 176.25 | 10,993 | | | 3,548 | | 6,927 | | | (2,745) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2508983 | | N/A | Equity/Index | MS- | 05/02/2025 | 04/27/2027 | 3,300 | 554,829 | 166.43 | | 19,213 | | 17,696 | | 28,125 | | | (1,517) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2510098 | | N/A | Equity/Index | MS- | 05/15/2025 | 05/07/2027 | 885 | 151,698 | 167.67 | | 5,787 | | 5,418 | | 7,111 | | | (369) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400068 | | N/A | Equity/Index | MS- | 01/05/2024 | 12/02/2025 | 1,070 | 182,221 | 171.22 | 5,353 | | | 1,190 | | 5,801 | | | (1,398) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2503712 | | N/A | Equity/Index | MS- | 02/21/2025 | 01/29/2027 | 607 | 108,550 | 178.13 | | 3,504 | | 2,872 | | 2,753 | | | (632) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506458 | | N/A | Equity/Index | MS- | 03/31/2025 | 03/12/2027 | 1,955 | 326,856 | 169.22 | | 9,177 | | 8,001 | | 14,551 | | | (1,176) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2404903 | | N/A | Equity/Index | MS- | 07/31/2024 | 07/23/2026 | 3,017 | 543,060 | 181.89 | 15,547 | | | 8,345 | | 9,131 | | | (3,903) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 2 YR TA2402913 | | N/A | Equity/Index | MS- | 05/17/2024 | 04/08/2026 | 944 | 168,202 | 177.81 | 5,250 | | | 2,147 | | 3,394 | | | (1,383) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307225 | | N/A | Equity/Index | MS- | 08/29/2023 | 08/25/2025 | 1,435 | 244,337 | 169.47 | 7,831 | | | 594 | | 8,255 | | | (1,955) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2410449 | | N/A | Equity/Index | MS- | 12/16/2024 | 10/30/2026 | 779 | 143,632 | 181.97 | 5,022 | | | 3,579 | | 2,635 | | | (1,333) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2405931 | | N/A | Equity/Index | MS- | 09/04/2024 | 08/28/2026 | 3,519 | 624,447 | 178.96 | 18,292 | | | 10,717 | | 13,759 | | | (4,586) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400556 | | N/A | Equity/Index | MS- | 02/02/2024 | 01/29/2026 | 1,354 | 237,762 | 177.05 | 6,878 | | | 2,017 | | 4,614 | | | (1,722) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402530 | | N/A | Equity/Index | MS- | 05/03/2024 | 04/29/2026 | 4,104 | 714,630 | 174.4 | 21,800 | | | 9,119 | | 19,928 | | | (5,465) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2502973 | | N/A | Equity/Index | MS- | 02/11/2025 | 01/13/2027 | 4,434 | 790,139 | 177.04 | | 25,793 | | 20,671 | | 21,296 | | | (5,122) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2508318 | | N/A | Equity/Index | MS- | 04/24/2025 | 04/16/2027 | 2,562 | 423,678 | 164.05 | | 14,386 | | 13,049 | | 24,473 | | | (1,337) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505275 | | N/A | Equity/Index | MS- | 03/13/2025 | 03/05/2027 | 1,037 | 175,813 | 171.89 | | 4,877 | | 4,140 | | 6,715 | | | (737) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2509471 | | N/A | Equity/Index | MS- | 05/08/2025 | 05/03/2027 | 843 | 142,214 | 168.19 | | 4,613 | | 4,275 | | 6,597 | | | (338) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400073 | | N/A | Equity/Index | MS- | 01/05/2024 | 11/21/2025 | 800 | 136,240 | 171.45 | 3,938 | | | 826 | | 4,212 | | | (1,045) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306188 | | N/A | Equity/Index | MS- | 07/13/2023 | 07/10/2025 | 1,511 | 261,569 | 171.28 | 8,915 | | | 111 | | 5,679 | | | (2,229) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2507334 | | N/A | Equity/Index | MS- | 04/11/2025 | 04/09/2027 | 1,520 | 249,219 | 164.06 | | 7,842 | | 6,998 | | 14,524 | | | (844) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402575 | | N/A | Equity/Index | MS- | 05/06/2024 | 02/06/2026 | 1,429 | 250,104 | 178.85 | 6,088 | | | 2,096 | | 4,173 | | | (1,724) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506757 | | N/A | Equity/Index | MS- | 04/04/2025 | 03/24/2027 | 1,522 | 249,060 | 170.82 | | 5,248 | | 4,625 | | 10,441 | | | (623) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2500407 | | N/A | Equity/Index | MS- | 01/07/2025 | 12/16/2026 | 2,300 | 412,712 | 184.75 | | 9,488 | | 7,153 | | 6,756 | | | (2,335) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2410993 | | N/A | Equity/Index | MS- | 12/23/2024 | 12/04/2026 | 1,352 | 242,468 | 184.12 | 5,907 | | | 4,334 | | 4,096 | | | (1,506) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505279 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/25/2027 | 1,776 | 301,103 | 174.8 | | 7,088 | | 6,004 | | 9,808 | | | (1,084) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505280 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/24/2027 | 1,479 | 250,750 | 175.98 | | 5,518 | | 4,673 | | 7,644 | | | (845) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308079 | | N/A | Equity/Index | MS- | 10/11/2023 | 09/08/2025 | 838 | 139,527 | 170.1 | 3,494 | | | 346 | | 4,543 | | | (909) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2407781 | | N/A | Equity/Index | MS- | 10/30/2024 | 09/30/2026 | 911 | 166,221 | 181.48 | 5,448 | | | 3,554 | | 3,083 | | | (1,411) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2509181 | | N/A | Equity/Index | MS- | 05/05/2025 | 04/28/2027 | 1,494 | 250,932 | 166.5 | | 8,571 | | 7,906 | | 12,694 | | | (665) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403014 | | N/A | Equity/Index | MS- | 05/22/2024 | 05/15/2026 | 890 | 159,363 | 178.52 | 5,054 | | | 2,229 | | 3,205 | | | (1,269) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308916 | | N/A | Equity/Index | MS- | 11/29/2023 | 11/21/2025 | 1,680 | 289,279 | 171.25 | 9,428 | | | 1,870 | | 9,020 | | | (2,367) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2401661 | | N/A | Equity/Index | MS- | 03/28/2024 | 03/20/2026 | 1,633 | 294,463 | 180.76 | 8,903 | | | 3,253 | | 4,387 | | | (2,248) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307799 | | N/A | Equity/Index | MS- | 09/27/2023 | 09/26/2025 | 2,740 | 451,908 | 164.54 | 14,262 | | | 1,704 | | 26,477 | | | (3,546) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2509337 | | N/A | Equity/Index | MS- | 05/07/2025 | 04/30/2027 | 2,259 | 378,111 | 167.27 | | 12,034 | | 11,134 | | 18,508 | | | (900) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2401384 | | N/A | Equity/Index | MS- | 03/20/2024 | 03/18/2026 | 1,413 | 253,365 | 178.58 | 8,152 | | | 2,919 | | 4,595 | | | (2,032) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2502677 | | N/A | Equity/Index | MS- | 02/07/2025 | 12/24/2026 | 560 | 99,551 | 180.11 | | 2,723 | | 2,160 | | 2,224 | | | (563) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306718 | | N/A | Equity/Index | MS- | 08/03/2023 | 07/31/2025 | 2,165 | 373,224 | 175.03 | 10,035 | | | 416 | | 4,308 | | | (2,509) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2507343 | | N/A | Equity/Index | MS- | 04/11/2025 | 07/31/2026 | 622 | 101,983 | 179.95 | | 862 | | 720 | | 2,199 | | | (142) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403931 | | N/A | Equity/Index | MS- | 06/27/2024 | 05/26/2026 | 888 | 161,740 | 178.04 | 6,086 | | | 2,873 | | 3,349 | | | (1,581) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307036 | | N/A | Equity/Index | MS- | 08/21/2023 | 07/03/2025 | 640 | 108,224 | 173.75 | 2,541 | | | 7 | | 1,026 | | | (676) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 2 YR TA2309222 | | N/A | Equity/Index | MS- | 12/15/2023 | 11/21/2025 | 2,313 | 403,665 | 170.9 | 15,037 | | | 3,059 | | 12,813 | | | (3,871) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2510608 | | N/A | Equity/Index | MS- | 05/22/2025 | 05/14/2027 | 588 | 100,060 | 172.08 | | 2,847 | | 2,693 | | 3,802 | | | (154) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505040 | | N/A | Equity/Index | MS- | 03/10/2025 | 03/02/2027 | 400 | 68,416 | 173.8 | | 1,861 | | 1,572 | | 2,334 | | | (289) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506553 | | N/A | Equity/Index | MS- | 04/02/2025 | 03/17/2027 | 1,741 | 295,308 | 171.08 | | 8,581 | | 7,510 | | 11,774 | | | (1,071) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2509336 | | N/A | Equity/Index | MS- | 05/07/2025 | 04/30/2027 | 597 | 99,926 | 166.98 | | 3,230 | | 2,988 | | 4,960 | | | (242) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403926 | | N/A | Equity/Index | MS- | 06/27/2024 | 06/01/2026 | 506 | 92,163 | 176.85 | 3,673 | | | 1,750 | | 2,104 | | | (946) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308602 | | N/A | Equity/Index | MS- | 11/10/2023 | 11/07/2025 | 2,920 | 486,589 | 166.37 | 15,199 | | | 2,708 | | 24,174 | | | (3,800) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2410632 | | N/A | Equity/Index | MS- | 12/17/2024 | 05/01/2026 | 559 | 102,778 | 174.34 | 5,016 | | | 3,056 | | 2,737 | | | (1,820) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403930 | | N/A | Equity/Index | MS- | 06/27/2024 | 05/20/2026 | 706 | 128,591 | 179.03 | 4,607 | | | 2,154 | | 2,454 | | | (1,207) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400292 | | N/A | Equity/Index | MS- | 01/18/2024 | 01/09/2026 | 650 | 112,756 | 172.65 | 3,660 | | | 979 | | 3,239 | | | (923) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511701 | | N/A | Equity/Index | MS- | 06/06/2025 | 05/28/2027 | 1,206 | 207,528 | 170.39 | | 7,129 | | 6,910 | | 8,493 | | | (218) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306996 | | N/A | Equity/Index | MS- | 08/18/2023 | 07/25/2025 | 1,900 | 318,782 | 173.63 | 7,062 | | | 241 | | 4,828 | | | (1,818) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2410038 | | N/A | Equity/Index | MS- | 12/09/2024 | 10/27/2026 | 1,356 | 248,867 | 181.56 | 8,537 | | | 6,011 | | 4,688 | | | (2,253) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505378 | | N/A | Equity/Index | MS- | 03/14/2025 | 02/26/2027 | 1,305 | 221,994 | 173.81 | | 5,703 | | 4,853 | | 7,613 | | | (850) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406047 | | N/A | Equity/Index | MS- | 09/09/2024 | 09/04/2026 | 1,794 | 316,551 | 177.48 | 9,532 | | | 5,661 | | 7,806 | | | (2,383) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400071 | | N/A | Equity/Index | MS- | 01/05/2024 | 01/02/2026 | 2,067 | 352,010 | 171.55 | 10,269 | | | 2,624 | | 11,262 | | | (2,567) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308518 | | N/A | Equity/Index | MS- | 11/06/2023 | 10/06/2025 | 1,687 | 279,215 | 165.04 | 9,336 | | | 1,297 | | 15,568 | | | (2,421) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2503247 | | N/A | Equity/Index | MS- | 02/14/2025 | 01/22/2027 | 725 | 130,261 | 180.28 | | 3,934 | | 3,190 | | 2,883 | | | (744) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309221 | | N/A | Equity/Index | MS- | 12/15/2023 | 11/07/2025 | 505 | 88,133 | 166.15 | 4,136 | | | 774 | | 4,258 | | | (1,087) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307037 | | N/A | Equity/Index | MS- | 08/21/2023 | 07/28/2025 | 3,510 | 593,541 | 174.73 | 13,338 | | | 511 | | 7,036 | | | (3,424) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406043 | | N/A | Equity/Index | MS- | 09/09/2024 | 08/20/2026 | 2,570 | 453,477 | 179.93 | 11,951 | | | 6,995 | | 9,304 | | | (3,051) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511858 | | N/A | Equity/Index | MS- | 06/09/2025 | 05/28/2027 | 1,448 | 249,259 | 170.38 | | 8,584 | | 8,332 | | 10,202 | | | (251) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306473 | | N/A | Equity/Index | MS- | 07/21/2023 | 07/18/2025 | 1,000 | 173,520 | 173.1 | 5,482 | | | 129 | | 2,606 | | | (1,371) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406044 | | N/A | Equity/Index | MS- | 09/09/2024 | 08/21/2026 | 2,652 | 467,945 | 180.3 | 12,101 | | | 7,090 | | 9,371 | | | (3,085) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306611 | | N/A | Equity/Index | MS- | 07/28/2023 | 07/24/2025 | 984 | 171,826 | 173.31 | 5,674 | | | 181 | | 2,641 | | | (1,420) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506760 | | N/A | Equity/Index | MS- | 04/04/2025 | 12/31/2026 | 618 | 101,130 | 179.15 | | 1,157 | | 1,002 | | 2,608 | | | (155) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2401660 | | N/A | Equity/Index | MS- | 03/28/2024 | 03/11/2026 | 1,000 | 180,320 | 177.79 | 6,300 | | | 2,251 | | 3,442 | | | (1,611) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2504282 | | N/A | Equity/Index | MS- | 02/28/2025 | 01/08/2027 | 433 | 74,757 | 177.83 | | 1,742 | | 1,433 | | 1,983 | | | (309) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400956 | | N/A | Equity/Index | MS- | 02/23/2024 | 01/30/2026 | 610 | 109,269 | 175.21 | 4,096 | | | 1,241 | | 2,480 | | | (1,055) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2504866 | | N/A | Equity/Index | MS- | 03/07/2025 | 02/08/2027 | 652 | 112,053 | 177.54 | | 2,574 | | 2,159 | | 3,068 | | | (416) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2405352 | | N/A | Equity/Index | MS- | 08/16/2024 | 07/23/2026 | 1,273 | 227,383 | 181.89 | 5,991 | | | 3,298 | | 3,853 | | | (1,542) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2503250 | | N/A | Equity/Index | MS- | 02/14/2025 | 01/15/2027 | 645 | 115,887 | 178.45 | | 3,831 | | 3,099 | | 2,857 | | | (732) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307989 | | N/A | Equity/Index | MS- | 10/06/2023 | 10/03/2025 | 2,180 | 356,801 | 163.85 | 10,911 | | | 1,419 | | 22,264 | | | (2,732) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 2 YR TA2307904 | | N/A | Equity/Index | MS- | 10/02/2023 | 09/18/2025 | 1,915 | 316,415 | 169.71 | 7,585 | | | 838 | | 11,083 | | | (1,920) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406565 | | N/A | Equity/Index | MS- | 09/25/2024 | 09/11/2026 | 1,679 | 303,530 | 178.47 | 10,784 | | | 6,591 | | 6,856 | | | (2,730) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506756 | | N/A | Equity/Index | MS- | 04/04/2025 | 03/25/2027 | 915 | 149,731 | 170.79 | | 3,163 | | 2,788 | | 6,290 | | | (375) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306988 | | N/A | Equity/Index | MS- | 08/18/2023 | 08/07/2025 | 4,003 | 671,623 | 172.84 | 15,671 | | | 810 | | 13,217 | | | (3,962) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2500514 | | N/A | Equity/Index | MS- | 01/10/2025 | 12/16/2026 | 1,816 | 324,592 | 184.75 | | 6,605 | | 5,015 | | 5,334 | | | (1,590) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402854 | | N/A | Equity/Index | MS- | 05/16/2024 | 05/13/2026 | 2,234 | 400,154 | 175.18 | 15,010 | | | 6,561 | | 10,375 | | | (3,758) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403574 | | N/A | Equity/Index | MS- | 06/13/2024 | 06/03/2026 | 850 | 154,530 | 177.32 | 5,947 | | | 2,787 | | 3,426 | | | (1,497) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308829 | | N/A | Equity/Index | MS- | 11/24/2023 | 10/24/2025 | 2,350 | 402,367 | 163.96 | 17,390 | | | 2,873 | | 23,663 | | | (4,522) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2405164 | | N/A | Equity/Index | MS- | 08/09/2024 | 08/05/2026 | 7,100 | 1,243,636 | 173.27 | 43,104 | | | 23,847 | | 39,903 | | | (10,791) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2510606 | | N/A | Equity/Index | MS- | 05/22/2025 | 05/14/2027 | 682 | 116,056 | 171.72 | | 3,367 | | 3,185 | | 4,491 | | | (182) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2503249 | | N/A | Equity/Index | MS- | 02/14/2025 | 01/21/2027 | 2,588 | 464,986 | 179.13 | | 14,878 | | 12,060 | | 11,014 | | | (2,819) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2501407 | | N/A | Equity/Index | MS- | 01/24/2025 | 12/10/2026 | 2,440 | 440,786 | 182.66 | | 12,290 | | 9,497 | | 8,168 | | | (2,793) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307044 | | N/A | Equity/Index | MS- | 08/21/2023 | 08/05/2025 | 5,256 | 888,790 | 171.91 | 23,470 | | | 1,152 | | 20,048 | | | (5,958) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309020 | | N/A | Equity/Index | MS- | 12/05/2023 | 11/26/2025 | 1,800 | 304,974 | 170.93 | 8,752 | | | 1,799 | | 10,003 | | | (2,200) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400291 | | N/A | Equity/Index | MS- | 01/18/2024 | 12/15/2025 | 1,214 | 210,593 | 174.56 | 6,138 | | | 1,479 | | 4,845 | | | (1,603) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400803 | | N/A | Equity/Index | MS- | 02/15/2024 | 02/06/2026 | 1,850 | 327,617 | 177.52 | 9,973 | | | 3,060 | | 6,145 | | | (2,518) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400183 | | N/A | Equity/Index | MS- | 01/11/2024 | 01/05/2026 | 1,261 | 219,187 | 170.11 | 8,232 | | | 2,149 | | 7,782 | | | (2,069) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406566 | | N/A | Equity/Index | MS- | 09/25/2024 | 09/18/2026 | 1,143 | 206,632 | 180.37 | 6,700 | | | 4,120 | | 4,129 | | | (1,680) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2401196 | | N/A | Equity/Index | MS- | 03/07/2024 | 02/27/2026 | 2,410 | 431,824 | 178.09 | 14,166 | | | 4,755 | | 7,901 | | | (3,571) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2410628 | | N/A | Equity/Index | MS- | 12/17/2024 | 11/25/2026 | 1,390 | 255,565 | 181.33 | 9,002 | | | 6,519 | | 5,015 | | | (2,305) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402574 | | N/A | Equity/Index | MS- | 05/06/2024 | 01/30/2026 | 1,814 | 317,486 | 175.87 | 9,110 | | | 3,070 | | 6,937 | | | (2,609) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506462 | | N/A | Equity/Index | MS- | 03/31/2025 | 03/15/2027 | 2,563 | 428,508 | 170.57 | | 11,152 | | 9,728 | | 17,778 | | | (1,423) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406581 | | N/A | Equity/Index | MS- | 09/26/2024 | 06/26/2026 | 680 | 123,604 | 181.84 | 3,801 | | | 2,148 | | 1,992 | | | (1,080) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306186 | | N/A | Equity/Index | MS- | 07/13/2023 | 07/03/2025 | 1,230 | 212,925 | 173.17 | 6,576 | | | 18 | | 2,501 | | | (1,660) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308267 | | N/A | Equity/Index | MS- | 10/23/2023 | 10/17/2025 | 6,011 | 979,312 | 165.5 | 26,052 | | | 3,892 | | 53,433 | | | (6,522) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2407534 | | N/A | Equity/Index | MS- | 10/24/2024 | 07/01/2026 | 588 | 106,516 | 181.96 | 3,110 | | | 1,849 | | 1,716 | | | (917) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2502972 | | N/A | Equity/Index | MS- | 02/11/2025 | 01/22/2027 | 621 | 110,662 | 180.14 | | 3,089 | | 2,484 | | 2,491 | | | (606) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306470 | | N/A | Equity/Index | MS- | 07/21/2023 | 07/08/2025 | 610 | 105,847 | 171.4 | 3,639 | | | 36 | | 2,191 | | | (922) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506461 | | N/A | Equity/Index | MS- | 03/31/2025 | 03/12/2027 | 592 | 98,976 | 170.47 | | 2,593 | | 2,261 | | 4,133 | | | (332) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406580 | | N/A | Equity/Index | MS- | 09/26/2024 | 06/22/2026 | 874 | 158,867 | 181.33 | 5,011 | | | 2,818 | | 2,637 | | | (1,433) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309062 | | N/A | Equity/Index | MS- | 12/06/2023 | 12/04/2025 | 850 | 145,367 | 170.13 | 4,742 | | | 1,018 | | 5,122 | | | (1,181) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2512117 | | N/A | Equity/Index | MS- | 06/12/2025 | 06/04/2027 | 2,028 | 348,329 | 171.79 | | 10,971 | | 10,698 | | 13,315 | | | (274) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406564 | | N/A | Equity/Index | MS- | 09/25/2024 | 09/09/2026 | 758 | 137,031 | 176.39 | 5,380 | | | 3,282 | | 3,544 | | | (1,366) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 2 YR TA2307606 | | N/A | Equity/Index | MS- | 09/18/2023 | 09/11/2025 | 5,676 | 962,423 | 170.57 | 28,142 | | | 2,806 | | 29,343 | | | (7,055) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306610 | | N/A | Equity/Index | MS- | 07/28/2023 | 07/14/2025 | 2,000 | 349,240 | 173.95 | 11,137 | | | 203 | | 3,822 | | | (2,827) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2407464 | | N/A | Equity/Index | MS- | 10/21/2024 | 09/25/2026 | 1,708 | 312,462 | 181.3 | 10,612 | | | 6,808 | | 5,830 | | | (2,732) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402573 | | N/A | Equity/Index | MS- | 05/06/2024 | 01/16/2026 | 2,125 | 371,918 | 175.59 | 10,784 | | | 3,473 | | 8,157 | | | (3,159) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308915 | | N/A | Equity/Index | MS- | 11/29/2023 | 11/07/2025 | 700 | 120,533 | 166.15 | 5,068 | | | 925 | | 5,903 | | | (1,297) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511859 | | N/A | Equity/Index | MS- | 06/09/2025 | 06/02/2027 | 1,500 | 258,210 | 170.81 | | 8,708 | | 8,454 | | 10,329 | | | (253) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2407533 | | N/A | Equity/Index | MS- | 10/24/2024 | 07/06/2026 | 658 | 119,197 | 185.62 | 2,840 | | | 1,698 | | 1,435 | | | (830) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402914 | | N/A | Equity/Index | MS- | 05/17/2024 | 04/10/2026 | 860 | 153,235 | 176.8 | 5,039 | | | 2,070 | | 3,381 | | | (1,324) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2500515 | | N/A | Equity/Index | MS- | 01/10/2025 | 12/17/2026 | 3,244 | 579,833 | 184.75 | | 11,805 | | 8,967 | | 9,545 | | | (2,838) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308720 | | N/A | Equity/Index | MS- | 11/17/2023 | 10/06/2025 | 1,200 | 204,816 | 164.93 | 8,489 | | | 1,202 | | 11,178 | | | (2,243) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309433 | | N/A | Equity/Index | MS- | 12/28/2023 | 12/05/2025 | 1,263 | 221,581 | 170.01 | 9,075 | | | 2,027 | | 7,709 | | | (2,336) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2503251 | | N/A | Equity/Index | MS- | 02/14/2025 | 02/01/2027 | 3,966 | 712,571 | 178.16 | | 23,990 | | 19,515 | | 17,943 | | | (4,475) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2509182 | | N/A | Equity/Index | MS- | 05/05/2025 | 04/23/2027 | 1,365 | 229,265 | 166.59 | | 7,785 | | 7,177 | | 11,557 | | | (608) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307045 | | N/A | Equity/Index | MS- | 08/21/2023 | 08/08/2025 | 1,235 | 208,839 | 171.17 | 5,749 | | | 305 | | 5,421 | | | (1,453) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2512118 | | N/A | Equity/Index | MS- | 06/12/2025 | 06/04/2027 | 1,356 | 232,907 | 171.96 | | 7,271 | | 7,089 | | 8,828 | | | (182) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2507554 | | N/A | Equity/Index | MS- | 04/14/2025 | 04/12/2027 | 908 | 149,420 | 164.15 | | 4,831 | | 4,320 | | 8,627 | | | (512) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403575 | | N/A | Equity/Index | MS- | 06/13/2024 | 06/05/2026 | 4,852 | 882,094 | 178.54 | 32,043 | | | 15,066 | | 17,892 | | | (8,044) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308831 | | N/A | Equity/Index | MS- | 11/24/2023 | 11/20/2025 | 1,991 | 340,899 | 171.19 | 10,258 | | | 2,015 | | 10,728 | | | (2,568) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402529 | | N/A | Equity/Index | MS- | 05/03/2024 | 04/24/2026 | 1,380 | 240,299 | 174.04 | 7,458 | | | 3,089 | | 6,864 | | | (1,883) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2410448 | | N/A | Equity/Index | MS- | 12/16/2024 | 11/13/2026 | 650 | 119,847 | 182.86 | 4,022 | | | 2,889 | | 2,102 | | | (1,046) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511464 | | N/A | Equity/Index | MS- | 06/03/2025 | 05/28/2027 | 1,487 | 254,143 | 170.36 | | 8,253 | | 7,945 | | 10,487 | | | (308) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403390 | | N/A | Equity/Index | MS- | 06/07/2024 | 05/22/2026 | 1,784 | 317,927 | 177.91 | 9,951 | | | 4,549 | | 6,806 | | | (2,533) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308723 | | N/A | Equity/Index | MS- | 11/17/2023 | 09/26/2025 | 950 | 162,146 | 164.65 | 6,812 | | | 878 | | 9,095 | | | (1,826) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2410450 | | N/A | Equity/Index | MS- | 12/16/2024 | 11/23/2026 | 2,809 | 517,923 | 180.87 | 19,149 | | | 13,833 | | 10,404 | | | (4,909) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2509470 | | N/A | Equity/Index | MS- | 05/08/2025 | 04/30/2027 | 597 | 100,714 | 166.98 | | 3,479 | | 3,223 | | 4,960 | | | (256) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2510609 | | N/A | Equity/Index | MS- | 05/22/2025 | 05/14/2027 | 1,036 | 176,296 | 172.13 | | 5,003 | | 4,732 | | 6,682 | | | (271) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403927 | | N/A | Equity/Index | MS- | 06/27/2024 | 06/05/2026 | 752 | 136,969 | 178.41 | 5,071 | | | 2,431 | | 2,801 | | | (1,298) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2410630 | | N/A | Equity/Index | MS- | 12/17/2024 | 11/18/2026 | 2,248 | 413,317 | 179.07 | 16,210 | | | 11,695 | | 9,311 | | | (4,192) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511988 | | N/A | Equity/Index | MS- | 06/10/2025 | 05/20/2027 | 800 | 137,720 | 172 | | 4,354 | | 4,231 | | 5,195 | | | (123) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308046 | | N/A | Equity/Index | MS- | 10/09/2023 | 09/12/2025 | 3,062 | 505,291 | 171.97 | 10,294 | | | 1,071 | | 13,318 | | | (2,654) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306995 | | N/A | Equity/Index | MS- | 08/18/2023 | 07/18/2025 | 1,400 | 234,892 | 175.76 | 4,578 | | | 112 | | 1,780 | | | (1,191) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406563 | | N/A | Equity/Index | MS- | 09/25/2024 | 09/04/2026 | 1,187 | 214,586 | 177.48 | 7,987 | | | 4,851 | | 5,165 | | | (2,042) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307864 | | N/A | Equity/Index | MS- | 09/29/2023 | 09/02/2025 | 1,797 | 297,727 | 172.2 | 6,306 | | | 568 | | 7,299 | | | (1,630) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 2 YR TA2306717 | | N/A | Equity/Index | MS- | 08/03/2023 | 07/17/2025 | 930 | 160,323 | 174.61 | 4,385 | | | 99 | | 1,611 | | | (1,118) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2401385 | | N/A | Equity/Index | MS- | 03/20/2024 | 03/13/2026 | 1,070 | 191,862 | 177.12 | 6,624 | | | 2,343 | | 3,931 | | | (1,663) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506755 | | N/A | Equity/Index | MS- | 04/04/2025 | 03/25/2027 | 2,117 | 346,426 | 168.81 | | 8,216 | | 7,242 | | 16,092 | | | (974) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511985 | | N/A | Equity/Index | MS- | 06/10/2025 | 05/28/2027 | 593 | 102,085 | 170.38 | | 3,518 | | 3,419 | | 4,178 | | | (98) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306609 | | N/A | Equity/Index | MS- | 07/28/2023 | 07/11/2025 | 630 | 110,011 | 172.76 | 3,725 | | | 52 | | 1,658 | | | (950) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306474 | | N/A | Equity/Index | MS- | 07/21/2023 | 07/18/2025 | 1,292 | 224,188 | 175.76 | 6,170 | | | 145 | | 1,643 | | | (1,542) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2509693 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/26/2027 | 776 | 130,756 | 166.43 | | 4,599 | | 4,277 | | 6,612 | | | (322) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506465 | | N/A | Equity/Index | MS- | 03/31/2025 | 03/22/2027 | 657 | 109,844 | 170.82 | | 2,827 | | 2,470 | | 4,502 | | | (357) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2501411 | | N/A | Equity/Index | MS- | 01/24/2025 | 01/07/2027 | 1,902 | 343,596 | 178.72 | | 11,787 | | 9,214 | | 8,250 | | | (2,573) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403929 | | N/A | Equity/Index | MS- | 06/27/2024 | 06/24/2026 | 614 | 111,834 | 180.12 | 3,827 | | | 1,887 | | 2,046 | | | (954) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2504795 | | N/A | Equity/Index | MS- | 03/06/2025 | 02/12/2027 | 1,526 | 263,250 | 179.77 | | 5,558 | | 4,646 | | 6,333 | | | (912) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2510054 | | N/A | Equity/Index | MS- | 05/14/2025 | 05/07/2027 | 1,450 | 248,994 | 168.47 | | 9,251 | | 8,649 | | 11,209 | | | (602) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2501409 | | N/A | Equity/Index | MS- | 01/24/2025 | 12/30/2026 | 1,568 | 283,259 | 178.96 | | 9,587 | | 7,470 | | 6,685 | | | (2,117) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309319 | | N/A | Equity/Index | MS- | 12/21/2023 | 12/01/2025 | 1,084 | 189,158 | 171.22 | 6,933 | | | 1,503 | | 5,862 | | | (1,778) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2500516 | | N/A | Equity/Index | MS- | 01/10/2025 | 12/11/2026 | 1,635 | 292,240 | 183.98 | | 6,187 | | 4,687 | | 5,033 | | | (1,500) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511547 | | N/A | Equity/Index | MS- | 06/04/2025 | 05/21/2027 | 1,743 | 298,785 | 169.06 | | 10,787 | | 10,395 | | 13,095 | | | (392) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2410627 | | N/A | Equity/Index | MS- | 12/17/2024 | 11/27/2026 | 1,343 | 246,924 | 181.69 | 8,555 | | | 6,202 | | 4,736 | | | (2,184) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2408571 | | N/A | Equity/Index | MS- | 11/14/2024 | 10/21/2026 | 3,012 | 550,533 | 182.96 | 16,979 | | | 11,488 | | 9,425 | | | (4,359) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307333 | | N/A | Equity/Index | MS- | 08/31/2023 | 08/15/2025 | 1,800 | 310,176 | 169.9 | 10,948 | | | 694 | | 9,676 | | | (2,791) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307865 | | N/A | Equity/Index | MS- | 09/29/2023 | 09/26/2025 | 2,264 | 375,100 | 164.65 | 12,241 | | | 1,471 | | 21,674 | | | (3,060) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511702 | | N/A | Equity/Index | MS- | 06/06/2025 | 05/17/2027 | 871 | 149,882 | 172.13 | | 4,689 | | 4,544 | | 5,611 | | | (146) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306720 | | N/A | Equity/Index | MS- | 08/03/2023 | 08/01/2025 | 635 | 109,468 | 174.36 | 3,051 | | | 130 | | 1,491 | | | (762) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2510463 | | N/A | Equity/Index | MS- | 05/20/2025 | 05/18/2027 | 1,368 | 235,104 | 172.13 | | 7,313 | | 6,901 | | 8,817 | | | (412) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2408884 | | N/A | Equity/Index | MS- | 11/21/2024 | 10/22/2026 | 1,992 | 358,919 | 182.89 | 9,701 | | | 6,634 | | 6,276 | | | (2,512) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309022 | | N/A | Equity/Index | MS- | 12/05/2023 | 12/01/2025 | 690 | 116,907 | 171.22 | 3,309 | | | 698 | | 3,731 | | | (826) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400427 | | N/A | Equity/Index | MS- | 01/26/2024 | 01/16/2026 | 1,345 | 236,222 | 175.33 | 7,486 | | | 2,078 | | 5,292 | | | (1,890) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2508980 | | N/A | Equity/Index | MS- | 05/02/2025 | 04/21/2027 | 928 | 156,025 | 162.919999999999 | | 6,464 | | 5,950 | | 9,329 | | | (515) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406045 | | N/A | Equity/Index | MS- | 09/09/2024 | 08/26/2026 | 2,731 | 481,885 | 179.47 | 13,038 | | | 7,677 | | 10,269 | | | (3,300) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307742 | | N/A | Equity/Index | MS- | 09/25/2023 | 08/29/2025 | 1,075 | 178,009 | 173.89 | 3,391 | | | 285 | | 3,397 | | | (874) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2408885 | | N/A | Equity/Index | MS- | 11/21/2024 | 10/16/2026 | 2,236 | 402,882 | 182.56 | 11,061 | | | 7,534 | | 7,163 | | | (2,889) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306719 | | N/A | Equity/Index | MS- | 08/03/2023 | 07/21/2025 | 1,008 | 173,769 | 172.76 | 5,249 | | | 147 | | 2,920 | | | (1,331) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308047 | | N/A | Equity/Index | MS- | 10/09/2023 | 10/06/2025 | 2,538 | 418,821 | 164.93 | 12,865 | | | 1,719 | | 23,641 | | | (3,207) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2404906 | | N/A | Equity/Index | MS- | 07/31/2024 | 07/02/2026 | 1,067 | 192,060 | 183.29 | 5,074 | | | 2,653 | | 2,812 | | | (1,312) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308600 | | N/A | Equity/Index | MS- | 11/10/2023 | 10/30/2025 | 1,200 | 199,968 | 161.979999999999 | 7,849 | | | 1,326 | | 13,972 | | | (1,984) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 2 YR TA2308516 | | N/A | Equity/Index | MS- | 11/06/2023 | 10/17/2025 | 2,750 | 455,153 | 165.4 | 14,966 | | | 2,280 | | 24,653 | | | (3,821) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307605 | | N/A | Equity/Index | MS- | 09/18/2023 | 08/29/2025 | 2,732 | 463,238 | 170.99 | 13,185 | | | 1,097 | | 13,106 | | | (3,366) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307415 | | N/A | Equity/Index | MS- | 09/05/2023 | 08/29/2025 | 2,772 | 476,978 | 171.92 | 14,830 | | | 1,212 | | 11,716 | | | (3,718) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2503248 | | N/A | Equity/Index | MS- | 02/14/2025 | 01/26/2027 | 631 | 113,372 | 180.19 | | 3,443 | | 2,796 | | 2,525 | | | (648) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2510053 | | N/A | Equity/Index | MS- | 05/14/2025 | 05/07/2027 | 2,147 | 368,683 | 167.63 | | 14,299 | | 13,368 | | 17,285 | | | (931) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402915 | | N/A | Equity/Index | MS- | 05/17/2024 | 05/07/2026 | 1,600 | 285,088 | 175.33 | 10,142 | | | 4,391 | | 7,306 | | | (2,564) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309061 | | N/A | Equity/Index | MS- | 12/06/2023 | 11/07/2025 | 1,240 | 212,065 | 166.15 | 8,436 | | | 1,555 | | 10,456 | | | (2,181) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308721 | | N/A | Equity/Index | MS- | 11/17/2023 | 11/10/2025 | 1,431 | 244,243 | 168.39 | 8,532 | | | 1,564 | | 9,916 | | | (2,145) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307039 | | N/A | Equity/Index | MS- | 08/21/2023 | 07/08/2025 | 1,500 | 253,650 | 171.4 | 6,813 | | | 70 | | 5,388 | | | (1,800) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2512798 | | N/A | Equity/Index | MS- | 06/23/2025 | 06/11/2027 | 797 | 136,263 | 172.2 | | 4,027 | | 3,988 | | 5,131 | | | (39) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400182 | | N/A | Equity/Index | MS- | 01/11/2024 | 12/12/2025 | 922 | 160,262 | 174.44 | 4,796 | | | 1,130 | | 3,721 | | | (1,247) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2504793 | | N/A | Equity/Index | MS- | 03/06/2025 | 02/10/2027 | 1,650 | 284,642 | 178.2 | | 6,554 | | 5,475 | | 7,488 | | | (1,078) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309434 | | N/A | Equity/Index | MS- | 12/28/2023 | 12/19/2025 | 3,274 | 574,391 | 174.88 | 18,511 | | | 4,415 | | 12,835 | | | (4,673) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308155 | | N/A | Equity/Index | MS- | 10/16/2023 | 10/09/2025 | 5,854 | 973,345 | 166.06 | 30,265 | | | 4,192 | | 49,512 | | | (7,587) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309320 | | N/A | Equity/Index | MS- | 12/21/2023 | 12/05/2025 | 1,840 | 321,080 | 169.85 | 12,602 | | | 2,787 | | 11,394 | | | (3,213) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400069 | | N/A | Equity/Index | MS- | 01/05/2024 | 12/26/2025 | 634 | 107,970 | 175.24 | 2,570 | | | 638 | | 2,421 | | | (649) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511377 | | N/A | Equity/Index | MS- | 06/02/2025 | 05/21/2027 | 822 | 139,756 | 170.11 | | 4,381 | | 4,210 | | 5,867 | | | (171) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2507341 | | N/A | Equity/Index | MS- | 04/11/2025 | 08/28/2026 | 628 | 102,967 | 178.94 | | 999 | | 843 | | 2,459 | | | (155) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2512416 | | N/A | Equity/Index | MS- | 06/16/2025 | 06/04/2027 | 586 | 100,939 | 171.15 | | 3,365 | | 3,299 | | 3,971 | | | (66) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306654 | | N/A | Equity/Index | MS- | 07/31/2023 | 07/09/2025 | 1,663 | 291,058 | 174.22 | 9,321 | | | 105 | | 2,581 | | | (2,386) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400804 | | N/A | Equity/Index | MS- | 02/15/2024 | 02/09/2026 | 1,289 | 228,269 | 179.18 | 6,390 | | | 1,979 | | 3,650 | | | (1,606) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306837 | | N/A | Equity/Index | MS- | 08/09/2023 | 08/08/2025 | 2,635 | 453,141 | 172.03 | 13,995 | | | 731 | | 10,079 | | | (3,480) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400846 | | N/A | Equity/Index | MS- | 02/16/2024 | 02/13/2026 | 1,900 | 337,326 | 176.3 | 11,187 | | | 3,512 | | 7,173 | | | (2,801) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2410992 | | N/A | Equity/Index | MS- | 12/23/2024 | 12/04/2026 | 2,924 | 524,390 | 184.51 | 12,512 | | | 9,181 | | 8,635 | | | (3,190) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2401383 | | N/A | Equity/Index | MS- | 03/20/2024 | 03/12/2026 | 708 | 126,951 | 178.92 | 4,010 | | | 1,415 | | 2,209 | | | (1,008) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403872 | | N/A | Equity/Index | MS- | 06/25/2024 | 06/17/2026 | 2,830 | 512,032 | 182.48 | 14,691 | | | 7,152 | | 7,775 | | | (3,688) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2404904 | | N/A | Equity/Index | MS- | 07/31/2024 | 07/22/2026 | 1,645 | 296,100 | 182.13 | 8,371 | | | 4,488 | | 4,876 | | | (2,104) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306997 | | N/A | Equity/Index | MS- | 08/18/2023 | 08/06/2025 | 2,533 | 424,987 | 171.91 | 10,441 | | | 526 | | 9,736 | | | (2,643) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308195 | | N/A | Equity/Index | MS- | 10/18/2023 | 10/16/2025 | 5,748 | 953,766 | 166.24 | 28,889 | | | 4,252 | | 47,899 | | | (7,193) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2504869 | | N/A | Equity/Index | MS- | 03/07/2025 | 02/24/2027 | 736 | 126,489 | 175.98 | | 3,192 | | 2,688 | | 3,804 | | | (504) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2501271 | | N/A | Equity/Index | MS- | 01/22/2025 | 12/24/2026 | 1,704 | 307,061 | 180.33 | | 9,479 | | 7,326 | | 6,677 | | | (2,153) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400426 | | N/A | Equity/Index | MS- | 01/26/2024 | 01/23/2026 | 1,193 | 209,527 | 176.26 | 6,346 | | | 1,806 | | 4,335 | | | (1,586) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2504865 | | N/A | Equity/Index | MS- | 03/07/2025 | 02/19/2027 | 604 | 103,803 | 179.82 | | 2,110 | | 1,774 | | 2,503 | | | (335) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2510341 | | N/A | Equity/Index | MS- | 05/19/2025 | 05/12/2027 | 1,589 | 272,847 | 171.07 | | 8,884 | | 8,367 | | 10,799 | | | (517) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 2 YR TA2307460 | | N/A | Equity/Index | MS- | 09/07/2023 | 08/11/2025 | 3,179 | 539,794 | 174.64 | 12,675 | | | 742 | | 7,663 | | | (3,277) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2407780 | | N/A | Equity/Index | MS- | 10/30/2024 | 02/24/2026 | 615 | 112,213 | 178.55 | 4,064 | | | 2,011 | | 1,911 | | | (1,529) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506463 | | N/A | Equity/Index | MS- | 03/31/2025 | 03/12/2027 | 2,559 | 427,839 | 170.57 | | 11,160 | | 9,729 | | 17,773 | | | (1,430) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2502678 | | N/A | Equity/Index | MS- | 02/07/2025 | 12/31/2026 | 597 | 106,129 | 178.32 | | 3,198 | | 2,543 | | 2,648 | | | (654) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511986 | | N/A | Equity/Index | MS- | 06/10/2025 | 06/02/2027 | 861 | 148,221 | 170.81 | | 5,002 | | 4,864 | | 5,929 | | | (139) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406261 | | N/A | Equity/Index | MS- | 09/16/2024 | 04/27/2026 | 1,633 | 291,376 | 174.24 | 11,088 | | | 5,667 | | 7,997 | | | (3,419) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308598 | | N/A | Equity/Index | MS- | 11/10/2023 | 10/10/2025 | 1,000 | 166,640 | 166.06 | 5,256 | | | 763 | | 8,464 | | | (1,367) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2407465 | | N/A | Equity/Index | MS- | 10/21/2024 | 10/02/2026 | 1,356 | 248,067 | 179.97 | 8,998 | | | 5,805 | | 5,103 | | | (2,294) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2401099 | | N/A | Equity/Index | MS- | 02/29/2024 | 02/06/2026 | 1,741 | 310,734 | 176.46 | 10,624 | | | 3,320 | | 6,389 | | | (2,731) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2502676 | | N/A | Equity/Index | MS- | 02/07/2025 | 12/24/2026 | 1,697 | 301,676 | 180.35 | | 8,147 | | 6,463 | | 6,641 | | | (1,684) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2411624 | | N/A | Equity/Index | MS- | 12/31/2024 | 12/11/2026 | 5,409 | 967,995 | 184.78 | 21,490 | | | 16,026 | | 15,803 | | | (5,464) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307689 | | N/A | Equity/Index | MS- | 09/22/2023 | 08/22/2025 | 2,300 | 381,524 | 169.38 | 9,607 | | | 718 | | 13,389 | | | (2,498) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511378 | | N/A | Equity/Index | MS- | 06/02/2025 | 05/27/2027 | 1,359 | 231,057 | 170.81 | | 6,993 | | 6,723 | | 9,371 | | | (271) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511987 | | N/A | Equity/Index | MS- | 06/10/2025 | 06/04/2027 | 1,447 | 249,101 | 171.63 | | 8,063 | | 7,840 | | 9,576 | | | (223) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403391 | | N/A | Equity/Index | MS- | 06/07/2024 | 05/28/2026 | 1,262 | 224,901 | 178.33 | 6,903 | | | 3,187 | | 4,675 | | | (1,743) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511217 | | N/A | Equity/Index | MS- | 05/30/2025 | 05/19/2027 | 818 | 139,412 | 172.54 | | 3,925 | | 3,766 | | 5,167 | | | (159) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511215 | | N/A | Equity/Index | MS- | 05/30/2025 | 05/24/2027 | 1,678 | 285,982 | 169.06 | | 9,692 | | 9,302 | | 12,590 | | | (390) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400555 | | N/A | Equity/Index | MS- | 02/02/2024 | 01/28/2026 | 765 | 134,334 | 175.69 | 4,165 | | | 1,217 | | 2,956 | | | (1,044) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308336 | | N/A | Equity/Index | MS- | 10/26/2023 | 10/23/2025 | 1,950 | 315,822 | 163.25 | 9,052 | | | 1,425 | | 20,737 | | | (2,263) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2401100 | | N/A | Equity/Index | MS- | 02/29/2024 | 02/20/2026 | 2,200 | 392,656 | 176.09 | 13,713 | | | 4,469 | | 8,532 | | | (3,457) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402182 | | N/A | Equity/Index | MS- | 04/25/2024 | 04/09/2026 | 1,204 | 208,412 | 178.16 | 4,883 | | | 1,940 | | 4,214 | | | (1,245) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403928 | | N/A | Equity/Index | MS- | 06/27/2024 | 06/25/2026 | 1,529 | 278,492 | 181.43 | 8,948 | | | 4,418 | | 4,613 | | | (2,228) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306612 | | N/A | Equity/Index | MS- | 07/28/2023 | 07/25/2025 | 1,840 | 321,301 | 173.63 | 10,442 | | | 346 | | 4,675 | | | (2,611) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400845 | | N/A | Equity/Index | MS- | 02/16/2024 | 02/02/2026 | 1,463 | 259,741 | 176.85 | 8,355 | | | 2,535 | | 5,106 | | | (2,124) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2401381 | | N/A | Equity/Index | MS- | 03/20/2024 | 03/02/2026 | 1,377 | 246,910 | 180.75 | 7,090 | | | 2,437 | | 3,516 | | | (1,808) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307497 | | N/A | Equity/Index | MS- | 09/11/2023 | 09/05/2025 | 1,682 | 286,663 | 170.99 | 8,577 | | | 783 | | 8,155 | | | (2,147) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505379 | | N/A | Equity/Index | MS- | 03/14/2025 | 02/18/2027 | 803 | 136,598 | 180.03 | | 2,450 | | 2,081 | | 3,283 | | | (369) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2405458 | | N/A | Equity/Index | MS- | 08/20/2024 | 08/07/2026 | 1,660 | 298,883 | 175.27 | 11,832 | | | 6,643 | | 8,195 | | | (2,991) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308830 | | N/A | Equity/Index | MS- | 11/24/2023 | 11/04/2025 | 750 | 128,415 | 165.81 | 5,069 | | | 903 | | 6,492 | | | (1,298) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506552 | | N/A | Equity/Index | MS- | 04/02/2025 | 03/19/2027 | 2,254 | 382,323 | 170.8 | | 11,290 | | 9,885 | | 15,482 | | | (1,405) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2407536 | | N/A | Equity/Index | MS- | 10/24/2024 | 09/23/2026 | 1,376 | 249,262 | 180.58 | 8,006 | | | 5,150 | | 4,917 | | | (2,076) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2507553 | | N/A | Equity/Index | MS- | 04/14/2025 | 04/13/2027 | 1,288 | 211,953 | 164.15 | | 6,855 | | 6,130 | | 12,240 | | | (725) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2509795 | | N/A | Equity/Index | MS- | 05/12/2025 | 05/05/2027 | 3,549 | 606,347 | 167.91 | | 22,231 | | 20,722 | | 28,171 | | | (1,509) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307141 | | N/A | Equity/Index | MS- | 08/25/2023 | 08/21/2025 | 940 | 158,860 | 169.41 | 4,792 | | | 338 | | 5,436 | | | (1,200) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUMSGE INDEX 2 YR TA2307802 | | N/A | Equity/Index | MS- | 09/27/2023 | 09/25/2025 | 8,428 | 1,390,030 | 165.93 | 40,665 | | | 4,810 | | 72,021 | | | (10,124) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2507332 | | N/A | Equity/Index | MS- | 04/11/2025 | 04/08/2027 | 1,723 | 282,503 | 162.4 | | 9,721 | | 8,674 | | 17,776 | | | (1,047) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402576 | | N/A | Equity/Index | MS- | 05/06/2024 | 02/27/2026 | 2,628 | 459,953 | 179.56 | 10,872 | | | 3,970 | | 7,510 | | | (2,982) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2512418 | | N/A | Equity/Index | MS- | 06/16/2025 | 06/10/2027 | 1,221 | 210,317 | 172.56 | | 6,526 | | 6,400 | | 7,717 | | | (126) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403576 | | N/A | Equity/Index | MS- | 06/13/2024 | 06/10/2026 | 3,616 | 657,389 | 179.11 | 23,262 | | | 11,022 | | 12,822 | | | (5,799) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2403873 | | N/A | Equity/Index | MS- | 06/25/2024 | 06/18/2026 | 3,672 | 664,375 | 181.95 | 19,583 | | | 9,547 | | 10,557 | | | (4,909) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2511216 | | N/A | Equity/Index | MS- | 05/30/2025 | 05/21/2027 | 587 | 100,042 | 169.99 | | 3,228 | | 3,098 | | 4,214 | | | (130) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309363 | | N/A | Equity/Index | MS- | 12/22/2023 | 12/12/2025 | 482 | 84,249 | 173.77 | 2,761 | | | 632 | | 2,081 | | | (698) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309223 | | N/A | Equity/Index | MS- | 12/15/2023 | 11/25/2025 | 860 | 150,087 | 171.34 | 5,473 | | | 1,138 | | 4,585 | | | (1,401) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2512682 | | N/A | Equity/Index | MS- | 06/20/2025 | 06/11/2027 | 626 | 107,077 | 170.53 | | 3,374 | | 3,337 | | 4,376 | | | (38) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2510097 | | N/A | Equity/Index | MS- | 05/15/2025 | 04/30/2027 | 582 | 99,761 | 166.93 | | 3,946 | | 3,692 | | 4,847 | | | (254) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2308722 | | N/A | Equity/Index | MS- | 11/17/2023 | 11/14/2025 | 3,967 | 677,088 | 170.15 | 21,620 | | | 4,061 | | 23,494 | | | (5,405) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2306788 | | N/A | Equity/Index | MS- | 08/07/2023 | 07/21/2025 | 2,782 | 479,645 | 174.4 | 13,315 | | | 374 | | 5,397 | | | (3,385) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2504791 | | N/A | Equity/Index | MS- | 03/06/2025 | 02/04/2027 | 1,273 | 219,605 | 177.78 | | 5,159 | | 4,303 | | 5,906 | | | (856) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2410447 | | N/A | Equity/Index | MS- | 12/16/2024 | 11/12/2026 | 1,017 | 187,514 | 183.4 | 6,129 | | | 4,401 | | 3,167 | | | (1,596) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2410451 | | N/A | Equity/Index | MS- | 12/16/2024 | 11/03/2026 | 641 | 118,188 | 179.25 | 4,710 | | | 3,364 | | 2,593 | | | (1,243) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309435 | | N/A | Equity/Index | MS- | 12/28/2023 | 12/26/2025 | 3,575 | 627,198 | 175.19 | 19,938 | | | 4,902 | | 13,722 | | | (4,984) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400557 | | N/A | Equity/Index | MS- | 02/02/2024 | 01/30/2026 | 1,700 | 298,520 | 176.46 | 8,905 | | | 2,620 | | 6,151 | | | (2,226) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2400293 | | N/A | Equity/Index | MS- | 01/18/2024 | 01/16/2026 | 1,223 | 212,154 | 173.67 | 6,547 | | | 1,797 | | 5,616 | | | (1,634) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2309019 | | N/A | Equity/Index | MS- | 12/05/2023 | 11/03/2025 | 888 | 150,454 | 165.81 | 5,624 | | | 1,009 | | 7,682 | | | (1,460) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2406382 | | N/A | Equity/Index | MS- | 09/20/2024 | 07/29/2026 | 1,340 | 241,830 | 179.06 | 8,138 | | | 4,745 | | 5,033 | | | (2,185) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2404905 | | N/A | Equity/Index | MS- | 07/31/2024 | 07/10/2026 | 1,999 | 359,820 | 186.51 | 8,050 | | | 4,252 | | 4,107 | | | (2,058) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2500519 | | N/A | Equity/Index | MS- | 01/10/2025 | 12/18/2026 | 1,838 | 328,524 | 178.74 | | 9,245 | | 7,026 | | 7,914 | | | (2,219) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307860 | | N/A | Equity/Index | MS- | 09/29/2023 | 08/12/2025 | 1,200 | 198,816 | 171.4 | 4,361 | | | 270 | | 5,124 | | | (1,162) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2505528 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/11/2027 | 1,415 | 241,470 | 169.63 | | 8,009 | | 6,846 | | 10,309 | | | (1,163) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2508471 | | N/A | Equity/Index | MS- | 04/25/2025 | 04/02/2027 | 1,952 | 324,149 | 163.080000000001 | | 11,981 | | 10,892 | | 19,539 | | | (1,089) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2402852 | | N/A | Equity/Index | MS- | 05/16/2024 | 05/01/2026 | 1,750 | 313,460 | 173.56 | 12,688 | | | 5,425 | | 9,084 | | | (3,230) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2510099 | | N/A | Equity/Index | MS- | 05/15/2025 | 05/10/2027 | 752 | 128,900 | 168.46 | | 4,728 | | 4,427 | | 5,808 | | | (300) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2508982 | | N/A | Equity/Index | MS- | 05/02/2025 | 04/23/2027 | 702 | 118,027 | 165.24 | | 4,344 | | 3,999 | | 6,338 | | | (345) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2410629 | | N/A | Equity/Index | MS- | 12/17/2024 | 10/30/2026 | 618 | 113,625 | 179.13 | 4,436 | | | 3,166 | | 2,517 | | | (1,179) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2506464 | | N/A | Equity/Index | MS- | 03/31/2025 | 03/19/2027 | 3,288 | 549,721 | 170.75 | | 14,211 | | 12,407 | | 22,642 | | | (1,804) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2507552 | | N/A | Equity/Index | MS- | 04/14/2025 | 04/09/2027 | 2,319 | 381,615 | 164 | | 12,430 | | 11,108 | | 22,221 | | | (1,322) | | | | .0001 |
| MSUMSGE INDEX 2 YR TA2307412 | | N/A | Equity/Index | MS- | 09/05/2023 | 08/06/2025 | 1,199 | 206,312 | 172.09 | 6,315 | | | 325 | | 4,470 | | | (1,635) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502547 | | N/A | Equity/Index | MS- | 02/06/2025 | 09/08/2026 | 2,269 | 2,760,806 | 1297 | | 42,845 | | 32,171 | | 33,343 | | | (10,674) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2308293 | | N/A | Equity/Index | MS- | 10/24/2023 | 10/16/2025 | 1,980 | 2,358,061 | 1235 | 65,399 | | | 9,706 | | 25,739 | | | (16,418) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2406130 | | N/A | Equity/Index | MS- | 09/12/2024 | 09/17/2025 | 1,080 | 1,345,453 | 1257 | 36,587 | | | 7,734 | | 4,964 | | | (17,947) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409279 | | N/A | Equity/Index | MS- | 11/27/2024 | 08/11/2025 | 268 | 327,617 | 1276 | 3,200 | | | 3,200 | | 114 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2404329 | | N/A | Equity/Index | MS- | 07/12/2024 | 07/10/2026 | 1,931 | 2,400,000 | 1292 | 65,760 | | | 33,923 | | 25,728 | | | (16,417) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401112 | | N/A | Equity/Index | MS- | 03/01/2024 | 02/27/2026 | 4,237 | 5,200,000 | 1275 | 143,520 | | | 47,774 | | 46,275 | | | (35,880) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402793 | | N/A | Equity/Index | MS- | 05/14/2024 | 05/14/2026 | 2,790 | 3,430,000 | 1277 | 94,325 | | | 41,073 | | 40,199 | | | (23,452) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508184 | | N/A | Equity/Index | MS- | 04/22/2025 | 09/22/2025 | 383 | 465,184 | 1251 | | 3,927 | | 3,927 | | 2,401 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2507464 | | N/A | Equity/Index | MS- | 04/11/2025 | 01/13/2027 | 2,393 | 2,885,216 | 1230 | | 93,955 | | 82,486 | | 102,988 | | | (11,469) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402275 | | N/A | Equity/Index | MS- | 04/29/2024 | 04/29/2026 | 1,800 | 2,200,000 | 1270 | 60,500 | | | 25,098 | | 27,971 | | | (15,042) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402724 | | N/A | Equity/Index | MS- | 05/10/2024 | 05/12/2026 | 4,071 | 5,000,000 | 1276 | 137,500 | | | 59,495 | | 59,203 | | | (34,186) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400892 | | N/A | Equity/Index | MS- | 02/20/2024 | 02/20/2026 | 2,551 | 3,100,000 | 1262 | 85,870 | | | 27,563 | | 35,135 | | | (21,320) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401546 | | N/A | Equity/Index | MS- | 03/22/2024 | 03/20/2026 | 1,298 | 1,600,000 | 1281 | 44,160 | | | 15,981 | | 14,058 | | | (11,040) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503720 | | N/A | Equity/Index | MS- | 02/21/2025 | 05/01/2026 | 87 | 105,836 | 1268 | | 1,815 | | 1,280 | | 1,413 | | | (535) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408103 | | N/A | Equity/Index | MS- | 11/05/2024 | 07/07/2025 | 842 | 1,030,482 | 1271 | 10,719 | | | 10,719 | | | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306360 | | N/A | Equity/Index | MS- | 07/18/2023 | 07/18/2025 | 1,620 | 2,000,000 | 1286 | 53,400 | | | 1,245 | | 5 | | | (13,258) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2513278 | | N/A | Equity/Index | MS- | 06/27/2025 | 05/01/2026 | 2,510 | 3,049,725 | 1264 | | 39,210 | | 39,210 | | 43,362 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400006 | | N/A | Equity/Index | MS- | 01/02/2024 | 01/02/2026 | 1,649 | 2,000,000 | 1260 | 56,000 | | | 14,211 | | 18,603 | | | (13,904) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502344 | | N/A | Equity/Index | MS- | 02/04/2025 | 07/02/2026 | 679 | 824,401 | 1282 | | 13,173 | | 9,417 | | 10,475 | | | (3,756) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308488 | | N/A | Equity/Index | MS- | 11/03/2023 | 11/03/2025 | 836 | 1,000,000 | 1246 | 26,500 | | | 4,556 | | 9,068 | | | (6,598) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409222 | | N/A | Equity/Index | MS- | 11/26/2024 | 07/18/2025 | 262 | 320,193 | 1282 | 2,424 | | | 2,424 | | 2 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403626 | | N/A | Equity/Index | MS- | 06/14/2024 | 06/16/2026 | 3,146 | 3,850,000 | 1271 | 107,030 | | | 51,386 | | 55,684 | | | (26,574) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400171 | | N/A | Equity/Index | MS- | 01/11/2024 | 01/09/2026 | 2,138 | 2,600,000 | 1263 | 72,540 | | | 19,237 | | 23,468 | | | (18,135) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501208 | | N/A | Equity/Index | MS- | 01/21/2025 | 07/10/2026 | 580 | 702,426 | 1289 | | 10,245 | | 7,175 | | 8,211 | | | (3,070) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410596 | | N/A | Equity/Index | MS- | 12/17/2024 | 10/02/2025 | 1,196 | 1,460,436 | 1243 | 28,493 | | | 28,493 | | 10,933 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409982 | | N/A | Equity/Index | MS- | 12/06/2024 | 12/18/2025 | 1,201 | 1,473,891 | 1259 | 30,199 | | | 13,727 | | 12,696 | | | (14,615) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501721 | | N/A | Equity/Index | MS- | 01/28/2025 | 04/24/2026 | 529 | 641,809 | 1269 | | 10,725 | | 7,079 | | 8,232 | | | (3,647) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400522 | | N/A | Equity/Index | MS- | 01/31/2024 | 01/09/2026 | 3,059 | 3,726,933 | 1260 | 107,616 | | | 29,225 | | 35,583 | | | (27,551) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306011 | | N/A | Equity/Index | MS- | 07/07/2023 | 07/08/2025 | 2,390 | 2,900,000 | 1264 | 76,647 | | | 737 | | 4 | | | (19,056) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508474 | | N/A | Equity/Index | MS- | 04/25/2025 | 01/13/2027 | 958 | 1,163,060 | 1230 | | 40,991 | | 36,794 | | 41,229 | | | (4,198) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309211 | | N/A | Equity/Index | MS- | 12/15/2023 | 12/17/2025 | 1,239 | 1,500,000 | 1257 | 42,000 | | | 9,737 | | 13,564 | | | (10,428) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401622 | | N/A | Equity/Index | MS- | 03/26/2024 | 03/16/2026 | 4,441 | 5,463,762 | 1270 | 162,791 | | | 58,496 | | 58,536 | | | (41,038) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508817 | | N/A | Equity/Index | MS- | 04/29/2025 | 10/15/2025 | 1,150 | 1,398,780 | 1238 | | 18,378 | | 18,378 | | 13,618 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2307512 | | N/A | Equity/Index | MS- | 09/12/2023 | 09/12/2025 | 1,238 | 1,500,000 | 1262 | 39,750 | | | 3,980 | | 4,145 | | | (9,869) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309346 | | N/A | Equity/Index | MS- | 12/21/2023 | 10/21/2025 | 3,436 | 4,174,912 | 1238 | 140,635 | | | 23,686 | | 43,134 | | | (38,278) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2507016 | | N/A | Equity/Index | MS- | 04/08/2025 | 09/05/2025 | 359 | 426,237 | 1259 | | 1,142 | | 1,142 | | 1,161 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411413 | | N/A | Equity/Index | MS- | 12/30/2024 | 01/07/2026 | 1,567 | 1,883,393 | 1253 | 27,736 | | | 14,166 | | 21,021 | | | (13,495) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408106 | | N/A | Equity/Index | MS- | 11/05/2024 | 08/08/2025 | 862 | 1,054,959 | 1271 | 12,658 | | | 12,658 | | 453 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2511991 | | N/A | Equity/Index | MS- | 06/10/2025 | 11/13/2025 | 500 | 606,150 | 1234 | | 7,438 | | 7,438 | | 7,951 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2404127 | | N/A | Equity/Index | MS- | 07/05/2024 | 07/06/2026 | 1,190 | 1,470,000 | 1284 | 40,278 | | | 20,471 | | 17,905 | | | (10,014) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2512304 | | N/A | Equity/Index | MS- | 06/13/2025 | 04/07/2027 | 82 | 99,660 | 1230 | | 3,655 | | 3,572 | | 3,809 | | | (83) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2307468 | | N/A | Equity/Index | MS- | 09/08/2023 | 09/09/2025 | 2,475 | 3,000,000 | 1263 | 79,470 | | | 7,641 | | 7,418 | | | (19,758) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409433 | | N/A | Equity/Index | MS- | 11/29/2024 | 08/08/2025 | 205 | 251,375 | 1267 | 3,126 | | | 3,126 | | 150 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500132 | | N/A | Equity/Index | MS- | 01/03/2025 | 09/15/2026 | 3,198 | 3,851,607 | 1310 | | 45,215 | | 32,318 | | 38,756 | | | (12,898) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500035 | | N/A | Equity/Index | MS- | 01/02/2025 | 05/15/2026 | 126 | 151,229 | 1282 | | 1,896 | | 1,213 | | 1,670 | | | (683) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308095 | | N/A | Equity/Index | MS- | 10/11/2023 | 09/26/2025 | 2,950 | 3,518,141 | 1233 | 100,920 | | | 12,297 | | 34,842 | | | (25,583) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401651 | | N/A | Equity/Index | MS- | 03/28/2024 | 03/30/2026 | 3,237 | 4,000,000 | 1284 | 110,800 | | | 41,455 | | 34,461 | | | (27,586) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501027 | | N/A | Equity/Index | MS- | 01/17/2025 | 09/22/2026 | 2,300 | 2,776,675 | 1306 | | 35,379 | | 26,026 | | 30,305 | | | (9,353) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400848 | | N/A | Equity/Index | MS- | 02/16/2024 | 02/18/2026 | 2,221 | 2,700,000 | 1263 | 74,790 | | | 23,834 | | 29,703 | | | (18,595) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401790 | | N/A | Equity/Index | MS- | 04/04/2024 | 02/27/2026 | 3,911 | 4,803,568 | 1268 | 138,015 | | | 48,205 | | 49,242 | | | (36,204) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401369 | | N/A | Equity/Index | MS- | 03/19/2024 | 03/19/2026 | 4,401 | 5,400,000 | 1275 | 149,040 | | | 53,433 | | 53,424 | | | (37,055) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306528 | | N/A | Equity/Index | MS- | 07/24/2023 | 07/24/2025 | 1,136 | 1,400,000 | 1284 | 37,240 | | | 1,175 | | 25 | | | (9,246) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403380 | | N/A | Equity/Index | MS- | 06/07/2024 | 06/05/2026 | 1,233 | 1,500,000 | 1264 | 41,400 | | | 19,358 | | 23,748 | | | (10,336) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403293 | | N/A | Equity/Index | MS- | 06/05/2024 | 05/27/2026 | 6,598 | 8,100,563 | 1273 | 227,387 | | | 104,219 | | 106,692 | | | (57,163) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503428 | | N/A | Equity/Index | MS- | 02/18/2025 | 05/01/2026 | 200 | 244,160 | 1268 | | 4,510 | | 3,145 | | 3,249 | | | (1,366) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308750 | | N/A | Equity/Index | MS- | 11/17/2023 | 08/19/2025 | 3,500 | 4,178,720 | 1252 | 90,650 | | | 6,973 | | 10,828 | | | (25,758) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400116 | | N/A | Equity/Index | MS- | 01/08/2024 | 01/08/2026 | 2,474 | 3,000,000 | 1259 | 83,700 | | | 21,930 | | 29,248 | | | (20,781) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501425 | | N/A | Equity/Index | MS- | 01/24/2025 | 10/01/2026 | 3,002 | 3,645,329 | 1304 | | 53,231 | | 39,749 | | 42,178 | | | (13,482) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500869 | | N/A | Equity/Index | MS- | 01/15/2025 | 09/11/2026 | 4,229 | 5,093,534 | 1306 | | 61,253 | | 44,390 | | 54,601 | | | (16,862) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503723 | | N/A | Equity/Index | MS- | 02/21/2025 | 04/24/2026 | 2,018 | 2,454,897 | 1266 | | 42,585 | | 29,830 | | 33,062 | | | (12,755) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308265 | | N/A | Equity/Index | MS- | 10/23/2023 | 10/23/2025 | 1,343 | 1,600,000 | 1242 | 42,240 | | | 6,605 | | 15,297 | | | (10,488) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401624 | | N/A | Equity/Index | MS- | 03/26/2024 | 03/12/2026 | 4,412 | 5,428,084 | 1277 | 149,576 | | | 53,211 | | 49,345 | | | (37,918) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501023 | | N/A | Equity/Index | MS- | 01/17/2025 | 09/18/2026 | 2,337 | 2,821,343 | 1306 | | 35,566 | | 26,101 | | 30,425 | | | (9,465) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508187 | | N/A | Equity/Index | MS- | 04/22/2025 | 10/10/2025 | 284 | 344,941 | 1238 | | 4,390 | | 4,390 | | 3,249 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401829 | | N/A | Equity/Index | MS- | 04/05/2024 | 04/07/2026 | 5,265 | 6,500,000 | 1283 | 179,400 | | | 69,000 | | 58,960 | | | (44,604) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308490 | | N/A | Equity/Index | MS- | 11/03/2023 | 11/04/2025 | 3,345 | 4,000,000 | 1246 | 106,000 | | | 18,346 | | 36,672 | | | (26,354) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501633 | | N/A | Equity/Index | MS- | 01/27/2025 | 05/06/2026 | 937 | 1,134,060 | 1272 | | 17,837 | | 11,904 | | 14,416 | | | (5,933) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410795 | | N/A | Equity/Index | MS- | 12/20/2024 | 10/10/2025 | 440 | 529,848 | 1239 | 8,314 | | | 8,314 | | 4,915 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2505603 | | N/A | Equity/Index | MS- | 03/17/2025 | 09/18/2026 | 152 | 185,514 | 1295 | | 2,942 | | 2,380 | | 2,360 | | | (563) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401917 | | N/A | Equity/Index | MS- | 04/12/2024 | 04/10/2026 | 2,771 | 3,400,000 | 1275 | 93,160 | | | 36,415 | | 36,764 | | | (23,290) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308710 | | N/A | Equity/Index | MS- | 11/17/2023 | 11/17/2025 | 1,843 | 2,200,000 | 1242 | 59,620 | | | 11,399 | | 24,644 | | | (14,843) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401769 | | N/A | Equity/Index | MS- | 04/03/2024 | 04/02/2026 | 2,665 | 3,290,000 | 1283 | 90,804 | | | 34,348 | | 29,391 | | | (22,607) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502975 | | N/A | Equity/Index | MS- | 02/11/2025 | 04/23/2026 | 800 | 973,104 | 1267 | | 16,921 | | 11,514 | | 12,790 | | | (5,407) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2507017 | | N/A | Equity/Index | MS- | 04/08/2025 | 08/27/2025 | 825 | 979,514 | 1254 | | 2,810 | | 2,810 | | 2,784 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402849 | | N/A | Equity/Index | MS- | 05/16/2024 | 05/15/2026 | 4,529 | 5,588,000 | 1282 | 153,670 | | | 67,403 | | 60,033 | | | (38,365) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401197 | | N/A | Equity/Index | MS- | 03/07/2024 | 03/06/2026 | 3,579 | 4,400,000 | 1277 | 121,440 | | | 41,541 | | 38,896 | | | (30,318) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400420 | | N/A | Equity/Index | MS- | 01/26/2024 | 01/26/2026 | 1,807 | 2,200,000 | 1265 | 61,160 | | | 17,582 | | 20,764 | | | (15,227) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409481 | | N/A | Equity/Index | MS- | 12/02/2024 | 10/01/2025 | 700 | 856,989 | 1235 | 20,633 | | | 20,633 | | 8,156 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402599 | | N/A | Equity/Index | MS- | 05/07/2024 | 05/07/2026 | 2,232 | 2,730,000 | 1271 | 75,075 | | | 31,969 | | 35,256 | | | (18,666) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306601 | | N/A | Equity/Index | MS- | 07/28/2023 | 07/30/2025 | 810 | 1,000,000 | 1286 | 26,600 | | | 1,058 | | 40 | | | (6,604) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508990 | | N/A | Equity/Index | MS- | 05/02/2025 | 01/13/2027 | 1,106 | 1,336,822 | 1230 | | 44,213 | | 40,135 | | 47,599 | | | (4,078) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308291 | | N/A | Equity/Index | MS- | 10/24/2023 | 10/20/2025 | 3,088 | 3,677,623 | 1238 | 99,898 | | | 15,295 | | 38,376 | | | (24,940) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2307357 | | N/A | Equity/Index | MS- | 09/01/2023 | 09/04/2025 | 984 | 1,200,000 | 1271 | 31,680 | | | 2,825 | | 1,700 | | | (7,866) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411025 | | N/A | Equity/Index | MS- | 12/23/2024 | 07/25/2025 | 143 | 172,332 | 1282 | 758 | | | 758 | | 5 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505671 | | N/A | Equity/Index | MS- | 03/18/2025 | 07/17/2026 | 140 | 171,308 | 1285 | | 2,861 | | 2,248 | | 2,144 | | | (614) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408112 | | N/A | Equity/Index | MS- | 11/05/2024 | 09/12/2025 | 1,067 | 1,305,848 | 1259 | 21,864 | | | 21,864 | | 4,134 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401720 | | N/A | Equity/Index | MS- | 04/01/2024 | 04/01/2026 | 4,862 | 6,000,000 | 1282 | 166,200 | | | 62,553 | | 53,949 | | | (41,322) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505150 | | N/A | Equity/Index | MS- | 03/11/2025 | 05/29/2026 | 1,748 | 2,113,210 | 1271 | | 31,918 | | 23,921 | | 29,543 | | | (7,998) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401650 | | N/A | Equity/Index | MS- | 03/28/2024 | 03/27/2026 | 7,122 | 8,800,000 | 1284 | 243,760 | | | 90,568 | | 75,254 | | | (60,940) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501022 | | N/A | Equity/Index | MS- | 01/17/2025 | 09/18/2026 | 5,010 | 6,048,323 | 1307 | | 76,037 | | 55,802 | | 65,019 | | | (20,235) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401627 | | N/A | Equity/Index | MS- | 03/26/2024 | 03/17/2026 | 3,387 | 4,167,026 | 1270 | 124,324 | | | 44,784 | | 44,908 | | | (31,297) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306252 | | N/A | Equity/Index | MS- | 07/14/2023 | 07/16/2025 | 976 | 1,200,000 | 1280 | 31,920 | | | 657 | | 4 | | | (7,925) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2507013 | | N/A | Equity/Index | MS- | 04/08/2025 | 08/28/2025 | 498 | 591,270 | 1257 | | 1,555 | | 1,555 | | 1,491 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500478 | | N/A | Equity/Index | MS- | 01/08/2025 | 05/14/2026 | 1,211 | 1,456,191 | 1277 | | 19,996 | | 12,936 | | 17,446 | | | (7,060) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500753 | | N/A | Equity/Index | MS- | 01/14/2025 | 05/11/2026 | 166 | 198,609 | 1276 | | 2,467 | | 1,611 | | 2,403 | | | (857) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2513058 | | N/A | Equity/Index | MS- | 06/25/2025 | 05/01/2026 | 650 | 789,568 | 1264 | | 10,143 | | 10,143 | | 11,229 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502343 | | N/A | Equity/Index | MS- | 02/04/2025 | 07/22/2026 | 83 | 100,774 | 1287 | | 1,564 | | 1,135 | | 1,246 | | | (429) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401548 | | N/A | Equity/Index | MS- | 03/22/2024 | 03/24/2026 | 3,488 | 4,300,000 | 1281 | 119,110 | | | 43,521 | | 38,348 | | | (29,614) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403233 | | N/A | Equity/Index | MS- | 06/04/2024 | 06/04/2026 | 4,279 | 5,230,502 | 1270 | 144,362 | | | 66,933 | | 74,475 | | | (35,843) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411358 | | N/A | Equity/Index | MS- | 12/27/2024 | 02/17/2026 | 576 | 694,391 | 1263 | 10,272 | | | 5,731 | | 7,611 | | | (4,491) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401785 | | N/A | Equity/Index | MS- | 04/04/2024 | 04/02/2026 | 6,340 | 7,786,915 | 1282 | 202,562 | | | 76,940 | | 71,704 | | | (50,640) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403382 | | N/A | Equity/Index | MS- | 06/07/2024 | 06/09/2026 | 4,109 | 5,000,000 | 1264 | 138,500 | | | 65,165 | | 79,768 | | | (34,388) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2305897 | | N/A | Equity/Index | MS- | 06/30/2023 | 07/02/2025 | 1,803 | 2,200,000 | 1272 | 58,080 | | | 80 | | | | | (14,440) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402722 | | N/A | Equity/Index | MS- | 05/10/2024 | 05/08/2026 | 2,605 | 3,200,000 | 1276 | 87,680 | | | 37,664 | | 37,526 | | | (21,920) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505854 | | N/A | Equity/Index | MS- | 03/21/2025 | 09/25/2026 | 82 | 100,085 | 1295 | | 1,588 | | 1,302 | | 1,289 | | | (286) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410792 | | N/A | Equity/Index | MS- | 12/20/2024 | 11/28/2025 | 1,329 | 1,600,382 | 1253 | 22,648 | | | 22,648 | | 14,264 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402846 | | N/A | Equity/Index | MS- | 05/15/2024 | 05/15/2026 | 1,860 | 2,300,000 | 1285 | 63,250 | | | 27,628 | | 23,540 | | | (15,726) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409438 | | N/A | Equity/Index | MS- | 11/29/2024 | 08/29/2025 | 319 | 391,164 | 1265 | 5,443 | | | 5,443 | | 647 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409978 | | N/A | Equity/Index | MS- | 12/06/2024 | 01/29/2026 | 990 | 1,214,948 | 1269 | 23,356 | | | 11,903 | | 10,468 | | | (10,162) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2511145 | | N/A | Equity/Index | MS- | 05/28/2025 | 10/30/2025 | 528 | 637,602 | 1239 | | 6,230 | | 6,230 | | 6,926 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2507012 | | N/A | Equity/Index | MS- | 04/08/2025 | 09/05/2025 | 100 | 118,729 | 1263 | | 277 | | 277 | | 267 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400620 | | N/A | Equity/Index | MS- | 02/06/2024 | 02/06/2026 | 1,638 | 2,000,000 | 1269 | 55,600 | | | 16,779 | | 18,484 | | | (13,805) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306251 | | N/A | Equity/Index | MS- | 07/14/2023 | 07/15/2025 | 2,278 | 2,800,000 | 1280 | 74,480 | | | 1,432 | | 6 | | | (18,518) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501024 | | N/A | Equity/Index | MS- | 01/17/2025 | 09/18/2026 | 1,994 | 2,407,257 | 1306 | | 30,428 | | 22,331 | | 26,041 | | | (8,097) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308530 | | N/A | Equity/Index | MS- | 11/07/2023 | 11/07/2025 | 2,516 | 3,000,000 | 1242 | 80,100 | | | 14,174 | | 31,850 | | | (19,888) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410798 | | N/A | Equity/Index | MS- | 12/20/2024 | 10/10/2025 | 1,991 | 2,397,562 | 1238 | 38,150 | | | 38,150 | | 22,778 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400951 | | N/A | Equity/Index | MS- | 02/23/2024 | 02/24/2026 | 3,928 | 4,800,000 | 1270 | 132,480 | | | 43,311 | | 47,026 | | | (32,938) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501723 | | N/A | Equity/Index | MS- | 01/28/2025 | 06/15/2026 | 587 | 712,178 | 1280 | | 11,356 | | 7,895 | | 8,905 | | | (3,461) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411117 | | N/A | Equity/Index | MS- | 12/24/2024 | 04/02/2026 | 3,244 | 3,922,515 | 1276 | 56,688 | | | 33,743 | | 40,796 | | | (22,209) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508185 | | N/A | Equity/Index | MS- | 04/22/2025 | 09/29/2025 | 288 | 349,799 | 1246 | | 3,508 | | 3,508 | | 2,281 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400682 | | N/A | Equity/Index | MS- | 02/09/2024 | 02/11/2026 | 2,946 | 3,600,000 | 1269 | 100,080 | | | 30,889 | | 33,445 | | | (24,848) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410800 | | N/A | Equity/Index | MS- | 12/20/2024 | 10/02/2025 | 208 | 250,474 | 1236 | 4,033 | | | 4,033 | | 2,371 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2510239 | | N/A | Equity/Index | MS- | 05/16/2025 | 10/22/2025 | 407 | 489,951 | 1238 | | 4,539 | | 4,539 | | 5,161 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309369 | | N/A | Equity/Index | MS- | 12/22/2023 | 12/23/2025 | 2,879 | 3,500,000 | 1263 | 98,000 | | | 23,590 | | 28,489 | | | (24,399) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401625 | | N/A | Equity/Index | MS- | 03/26/2024 | 02/26/2026 | 3,349 | 4,120,275 | 1267 | 123,852 | | | 42,464 | | 42,965 | | | (32,025) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309345 | | N/A | Equity/Index | MS- | 12/21/2023 | 11/14/2025 | 4,462 | 5,421,553 | 1239 | 184,013 | | | 36,322 | | 63,071 | | | (48,340) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403990 | | N/A | Equity/Index | MS- | 06/28/2024 | 06/26/2026 | 2,209 | 2,700,000 | 1265 | 78,030 | | | 38,746 | | 44,335 | | | (19,481) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505851 | | N/A | Equity/Index | MS- | 03/21/2025 | 07/17/2026 | 139 | 169,656 | 1285 | | 2,691 | | 2,136 | | 2,128 | | | (555) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411035 | | N/A | Equity/Index | MS- | 12/23/2024 | 11/04/2025 | 1,039 | 1,252,120 | 1243 | 20,076 | | | 20,076 | | 12,555 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401789 | | N/A | Equity/Index | MS- | 04/04/2024 | 03/06/2026 | 3,681 | 4,521,078 | 1273 | 124,963 | | | 44,463 | | 43,751 | | | (32,451) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401243 | | N/A | Equity/Index | MS- | 03/08/2024 | 03/06/2026 | 1,467 | 1,800,000 | 1275 | 49,860 | | | 17,079 | | 16,747 | | | (12,465) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402502 | | N/A | Equity/Index | MS- | 05/03/2024 | 05/01/2026 | 1,393 | 1,700,000 | 1268 | 46,580 | | | 19,558 | | 22,631 | | | (11,645) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401828 | | N/A | Equity/Index | MS- | 04/05/2024 | 04/06/2026 | 3,321 | 4,100,000 | 1283 | 113,160 | | | 43,427 | | 36,969 | | | (28,173) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2511264 | | N/A | Equity/Index | MS- | 05/30/2025 | 04/07/2027 | 1,137 | 1,374,997 | 1232 | | 47,120 | | 45,092 | | 51,866 | | | (2,027) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501026 | | N/A | Equity/Index | MS- | 01/17/2025 | 09/21/2026 | 1,753 | 2,116,309 | 1306 | | 26,871 | | 19,756 | | 22,998 | | | (7,116) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402723 | | N/A | Equity/Index | MS- | 05/10/2024 | 05/11/2026 | 2,280 | 2,800,000 | 1276 | 76,720 | | | 33,136 | | 33,007 | | | (19,101) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2408110 | | N/A | Equity/Index | MS- | 11/05/2024 | 08/18/2025 | 1,978 | 2,420,775 | 1263 | 35,040 | | | 35,040 | | 3,157 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401640 | | N/A | Equity/Index | MS- | 03/27/2024 | 03/27/2026 | 2,105 | 2,600,000 | 1283 | 72,020 | | | 26,722 | | 22,450 | | | (17,980) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403941 | | N/A | Equity/Index | MS- | 06/27/2024 | 06/26/2026 | 3,514 | 4,300,000 | 1267 | 124,700 | | | 61,665 | | 68,517 | | | (31,004) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309350 | | N/A | Equity/Index | MS- | 12/21/2023 | 10/31/2025 | 2,000 | 2,430,100 | 1237 | 83,120 | | | 15,023 | | 27,399 | | | (22,288) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400366 | | N/A | Equity/Index | MS- | 01/23/2024 | 01/23/2026 | 1,398 | 1,700,000 | 1263 | 47,430 | | | 13,403 | | 16,545 | | | (11,776) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308093 | | N/A | Equity/Index | MS- | 10/11/2023 | 09/23/2025 | 5,020 | 5,986,802 | 1240 | 159,234 | | | 18,813 | | 45,297 | | | (40,536) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409431 | | N/A | Equity/Index | MS- | 11/29/2024 | 07/09/2025 | 282 | 345,794 | 1261 | 4,322 | | | 4,322 | | 2 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401626 | | N/A | Equity/Index | MS- | 03/26/2024 | 03/11/2026 | 3,248 | 3,996,014 | 1273 | 114,117 | | | 40,493 | | 38,921 | | | (28,969) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2507019 | | N/A | Equity/Index | MS- | 04/08/2025 | 09/11/2025 | 172 | 204,214 | 1262 | | 542 | | 542 | | 567 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409981 | | N/A | Equity/Index | MS- | 12/06/2024 | 02/06/2026 | 2,079 | 2,551,390 | 1269 | 50,160 | | | 26,026 | | 23,308 | | | (21,413) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400523 | | N/A | Equity/Index | MS- | 01/31/2024 | 01/23/2026 | 3,070 | 3,740,335 | 1264 | 105,516 | | | 30,147 | | 35,439 | | | (26,489) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500951 | | N/A | Equity/Index | MS- | 01/16/2025 | 09/10/2026 | 83 | 99,949 | 1305 | | 1,211 | | 878 | | 1,079 | | | (332) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2507015 | | N/A | Equity/Index | MS- | 04/08/2025 | 08/20/2025 | 823 | 977,140 | 1252 | | 2,787 | | 2,787 | | 2,619 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503544 | | N/A | Equity/Index | MS- | 02/19/2025 | 07/08/2026 | 1,165 | 1,423,350 | 1281 | | 25,175 | | 18,619 | | 18,449 | | | (6,557) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502548 | | N/A | Equity/Index | MS- | 02/06/2025 | 07/17/2026 | 1,113 | 1,354,243 | 1285 | | 22,125 | | 16,056 | | 17,043 | | | (6,069) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401245 | | N/A | Equity/Index | MS- | 03/08/2024 | 03/10/2026 | 5,053 | 6,200,000 | 1275 | 172,360 | | | 59,663 | | 58,499 | | | (42,853) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308394 | | N/A | Equity/Index | MS- | 10/30/2023 | 10/30/2025 | 1,762 | 2,100,000 | 1242 | 55,440 | | | 9,202 | | 20,923 | | | (13,765) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409429 | | N/A | Equity/Index | MS- | 11/29/2024 | 08/08/2025 | 730 | 895,141 | 1271 | 10,232 | | | 10,232 | | 384 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308096 | | N/A | Equity/Index | MS- | 10/11/2023 | 09/19/2025 | 1,430 | 1,705,404 | 1248 | 41,341 | | | 4,678 | | 9,129 | | | (10,584) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410205 | | N/A | Equity/Index | MS- | 12/10/2024 | 05/20/2026 | 1,093 | 1,339,701 | 1287 | 24,133 | | | 14,848 | | 13,440 | | | (8,320) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401913 | | N/A | Equity/Index | MS- | 04/11/2024 | 04/10/2026 | 5,266 | 6,500,000 | 1282 | 178,100 | | | 69,520 | | 60,573 | | | (44,464) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508186 | | N/A | Equity/Index | MS- | 04/22/2025 | 09/29/2025 | 82 | 99,596 | 1243 | | 1,080 | | 1,080 | | 724 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508625 | | N/A | Equity/Index | MS- | 04/28/2025 | 09/24/2025 | 200 | 243,506 | 1240 | | 2,848 | | 2,848 | | 1,834 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500130 | | N/A | Equity/Index | MS- | 01/03/2025 | 02/20/2026 | 2,138 | 2,574,964 | 1262 | | 38,328 | | 21,875 | | 29,798 | | | (16,453) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410793 | | N/A | Equity/Index | MS- | 12/20/2024 | 11/28/2025 | 318 | 382,936 | 1251 | 5,588 | | | 5,588 | | 3,578 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508850 | | N/A | Equity/Index | MS- | 04/30/2025 | 09/24/2025 | 548 | 666,045 | 1240 | | 7,324 | | 7,324 | | 5,024 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308988 | | N/A | Equity/Index | MS- | 12/01/2023 | 12/02/2025 | 2,310 | 2,800,000 | 1259 | 77,840 | | | 16,466 | | 21,477 | | | (19,353) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2307313 | | N/A | Equity/Index | MS- | 08/30/2023 | 08/29/2025 | 1,476 | 1,800,000 | 1268 | 49,032 | | | 3,974 | | 2,518 | | | (12,191) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400220 | | N/A | Equity/Index | MS- | 01/12/2024 | 01/15/2026 | 821 | 1,000,000 | 1265 | 28,100 | | | 7,632 | | 8,814 | | | (6,977) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502345 | | N/A | Equity/Index | MS- | 02/04/2025 | 07/16/2026 | 116 | 140,840 | 1285 | | 2,223 | | 1,606 | | 1,774 | | | (617) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400517 | | N/A | Equity/Index | MS- | 01/31/2024 | 12/05/2025 | 3,091 | 3,765,920 | 1250 | 116,253 | | | 27,160 | | 37,308 | | | (31,312) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2405817 | | N/A | Equity/Index | MS- | 08/30/2024 | 04/17/2026 | 2,067 | 2,543,609 | 1264 | 71,020 | | | 34,849 | | 34,103 | | | (21,751) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409436 | | N/A | Equity/Index | MS- | 11/29/2024 | 08/29/2025 | 254 | 311,460 | 1267 | 4,181 | | | 4,181 | | 464 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2409975 | | N/A | Equity/Index | MS- | 12/06/2024 | 10/15/2025 | 292 | 358,348 | 1249 | 7,451 | | | 7,451 | | 2,480 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408100 | | N/A | Equity/Index | MS- | 11/05/2024 | 08/01/2025 | 1,002 | 1,226,298 | 1281 | 11,751 | | | 11,751 | | 112 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400326 | | N/A | Equity/Index | MS- | 01/19/2024 | 01/16/2026 | 2,058 | 2,500,000 | 1262 | 69,500 | | | 19,103 | | 24,073 | | | (17,375) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2511901 | | N/A | Equity/Index | MS- | 06/09/2025 | 04/07/2027 | 83 | 100,585 | 1230 | | 3,563 | | 3,451 | | 3,855 | | | (112) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2510240 | | N/A | Equity/Index | MS- | 05/16/2025 | 10/17/2025 | 1,672 | 2,012,770 | 1235 | | 19,169 | | 19,169 | | 21,935 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505147 | | N/A | Equity/Index | MS- | 03/11/2025 | 08/21/2026 | 150 | 181,340 | 1290 | | 2,501 | | 1,974 | | 2,352 | | | (527) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306464 | | N/A | Equity/Index | MS- | 07/21/2023 | 07/22/2025 | 1,788 | 2,200,000 | 1282 | 58,520 | | | 1,688 | | 34 | | | (14,550) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308987 | | N/A | Equity/Index | MS- | 12/01/2023 | 12/03/2025 | 825 | 1,000,000 | 1259 | 27,800 | | | 5,911 | | 7,763 | | | (6,902) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308752 | | N/A | Equity/Index | MS- | 11/17/2023 | 08/21/2025 | 1,098 | 1,310,924 | 1255 | 27,669 | | | 2,208 | | 3,119 | | | (7,837) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402244 | | N/A | Equity/Index | MS- | 04/26/2024 | 04/24/2026 | 3,209 | 3,920,000 | 1269 | 107,016 | | | 43,900 | | 50,051 | | | (26,754) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306466 | | N/A | Equity/Index | MS- | 07/21/2023 | 07/23/2025 | 1,300 | 1,600,000 | 1282 | 42,560 | | | 1,284 | | 31 | | | (10,567) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401652 | | N/A | Equity/Index | MS- | 03/28/2024 | 03/31/2026 | 4,290 | 5,300,000 | 1284 | 147,340 | | | 55,252 | | 45,963 | | | (36,633) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410801 | | N/A | Equity/Index | MS- | 12/20/2024 | 12/04/2025 | 708 | 852,574 | 1250 | 12,879 | | | 12,879 | | 8,525 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505602 | | N/A | Equity/Index | MS- | 03/17/2025 | 07/17/2026 | 184 | 224,570 | 1282 | | 3,774 | | 2,959 | | 2,986 | | | (815) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505383 | | N/A | Equity/Index | MS- | 03/14/2025 | 04/24/2026 | 1,221 | 1,486,299 | 1265 | | 25,438 | | 18,747 | | 20,374 | | | (6,691) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508183 | | N/A | Equity/Index | MS- | 04/22/2025 | 09/18/2025 | 221 | 268,422 | 1256 | | 1,888 | | 1,888 | | 1,046 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409427 | | N/A | Equity/Index | MS- | 11/29/2024 | 08/01/2025 | 415 | 508,881 | 1271 | 5,729 | | | 5,729 | | 133 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400328 | | N/A | Equity/Index | MS- | 01/19/2024 | 01/21/2026 | 2,881 | 3,500,000 | 1262 | 97,650 | | | 27,326 | | 34,290 | | | (24,245) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400422 | | N/A | Equity/Index | MS- | 01/26/2024 | 01/28/2026 | 1,889 | 2,300,000 | 1265 | 64,170 | | | 18,573 | | 22,067 | | | (15,932) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502307 | | N/A | Equity/Index | MS- | 02/03/2025 | 05/07/2026 | 494 | 597,947 | 1271 | | 9,487 | | 6,436 | | 7,801 | | | (3,052) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2509266 | | N/A | Equity/Index | MS- | 05/06/2025 | 10/23/2025 | 240 | 292,752 | 1238 | | 4,162 | | 4,162 | | 3,041 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501295 | | N/A | Equity/Index | MS- | 01/22/2025 | 09/25/2026 | 2,283 | 2,768,822 | 1304 | | 39,009 | | 28,841 | | 31,506 | | | (10,168) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505146 | | N/A | Equity/Index | MS- | 03/11/2025 | 08/25/2026 | 177 | 213,981 | 1291 | | 2,926 | | 2,315 | | 2,746 | | | (612) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402960 | | N/A | Equity/Index | MS- | 05/21/2024 | 05/21/2026 | 3,692 | 4,570,480 | 1286 | 125,688 | | | 55,938 | | 46,298 | | | (31,249) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2510051 | | N/A | Equity/Index | MS- | 05/14/2025 | 10/23/2025 | 453 | 544,334 | 1238 | | 4,785 | | 4,785 | | 5,739 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401847 | | N/A | Equity/Index | MS- | 04/08/2024 | 04/08/2026 | 2,591 | 3,200,000 | 1283 | 88,320 | | | 34,091 | | 29,077 | | | (21,959) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500280 | | N/A | Equity/Index | MS- | 01/06/2025 | 12/11/2025 | 741 | 893,913 | 1244 | | 15,249 | | 15,249 | | 10,851 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2406075 | | N/A | Equity/Index | MS- | 09/10/2024 | 08/03/2026 | 584 | 728,038 | 1265 | 26,780 | | | 15,425 | | 12,799 | | | (7,015) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409276 | | N/A | Equity/Index | MS- | 11/27/2024 | 07/03/2025 | 688 | 841,046 | 1268 | 8,260 | | | 8,260 | | | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411412 | | N/A | Equity/Index | MS- | 12/30/2024 | 02/19/2026 | 299 | 359,371 | 1263 | 5,043 | | | 2,831 | | 4,009 | | | (2,200) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409544 | | N/A | Equity/Index | MS- | 12/03/2024 | 12/19/2025 | 807 | 988,293 | 1262 | 18,883 | | | 8,497 | | 8,058 | | | (8,994) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410799 | | N/A | Equity/Index | MS- | 12/20/2024 | 01/08/2026 | 479 | 576,812 | 1260 | 8,133 | | | 4,077 | | 5,598 | | | (3,864) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400217 | | N/A | Equity/Index | MS- | 01/12/2024 | 01/12/2026 | 1,149 | 1,400,000 | 1265 | 39,200 | | | 10,529 | | 12,020 | | | (9,773) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2308294 | | N/A | Equity/Index | MS- | 10/24/2023 | 10/14/2025 | 1,800 | 2,143,692 | 1238 | 57,510 | | | 8,399 | | 21,074 | | | (14,477) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402246 | | N/A | Equity/Index | MS- | 04/26/2024 | 04/28/2026 | 2,350 | 2,870,000 | 1269 | 78,638 | | | 32,514 | | 37,016 | | | (19,551) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309368 | | N/A | Equity/Index | MS- | 12/22/2023 | 12/24/2025 | 1,645 | 2,000,000 | 1263 | 56,000 | | | 13,538 | | 16,447 | | | (13,923) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502974 | | N/A | Equity/Index | MS- | 02/11/2025 | 07/17/2026 | 113 | 137,451 | 1285 | | 2,209 | | 1,619 | | 1,730 | | | (591) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409979 | | N/A | Equity/Index | MS- | 12/06/2024 | 10/10/2025 | 426 | 522,796 | 1247 | 11,097 | | | 11,097 | | 3,702 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408096 | | N/A | Equity/Index | MS- | 11/05/2024 | 07/18/2025 | 1,945 | 2,380,388 | 1284 | 20,342 | | | 20,342 | | 9 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503146 | | N/A | Equity/Index | MS- | 02/12/2025 | 07/17/2026 | 127 | 154,220 | 1285 | | 2,397 | | 1,760 | | 1,945 | | | (637) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402561 | | N/A | Equity/Index | MS- | 05/06/2024 | 05/06/2026 | 2,124 | 2,600,000 | 1272 | 71,500 | | | 30,348 | | 32,677 | | | (17,777) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502306 | | N/A | Equity/Index | MS- | 02/03/2025 | 09/25/2026 | 3,869 | 4,683,115 | 1302 | | 64,386 | | 48,559 | | 55,170 | | | (15,827) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411352 | | N/A | Equity/Index | MS- | 12/27/2024 | 01/16/2026 | 397 | 478,599 | 1258 | 7,108 | | | 3,703 | | 5,022 | | | (3,368) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401788 | | N/A | Equity/Index | MS- | 04/04/2024 | 03/13/2026 | 6,064 | 7,447,926 | 1272 | 208,629 | | | 75,569 | | 75,378 | | | (53,639) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2307787 | | N/A | Equity/Index | MS- | 09/26/2023 | 09/26/2025 | 2,104 | 2,500,000 | 1238 | 66,250 | | | 7,906 | | 21,322 | | | (16,449) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411031 | | N/A | Equity/Index | MS- | 12/23/2024 | 04/07/2026 | 97 | 116,897 | 1283 | 1,451 | | | 866 | | 1,084 | | | (560) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2504714 | | N/A | Equity/Index | MS- | 03/05/2025 | 07/17/2026 | 184 | 224,022 | 1282 | | 3,695 | | 2,827 | | 2,986 | | | (868) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308094 | | N/A | Equity/Index | MS- | 10/11/2023 | 09/25/2025 | 889 | 1,060,213 | 1241 | 27,923 | | | 3,368 | | 7,957 | | | (7,089) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2504568 | | N/A | Equity/Index | MS- | 03/03/2025 | 06/05/2026 | 248 | 300,598 | 1274 | | 4,660 | | 3,449 | | 4,023 | | | (1,211) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408098 | | N/A | Equity/Index | MS- | 11/05/2024 | 07/11/2025 | 946 | 1,157,762 | 1277 | 11,006 | | | 11,006 | | 1 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500131 | | N/A | Equity/Index | MS- | 01/03/2025 | 09/14/2026 | 2,253 | 2,713,468 | 1310 | | 31,784 | | 22,703 | | 27,164 | | | (9,081) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505852 | | N/A | Equity/Index | MS- | 03/21/2025 | 07/17/2026 | 184 | 224,581 | 1282 | | 3,746 | | 2,974 | | 2,986 | | | (773) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308749 | | N/A | Equity/Index | MS- | 11/17/2023 | 08/15/2025 | 2,400 | 2,865,408 | 1262 | 54,504 | | | 3,875 | | 3,457 | | | (15,585) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505601 | | N/A | Equity/Index | MS- | 03/17/2025 | 08/24/2026 | 261 | 318,548 | 1290 | | 5,162 | | 4,128 | | 4,111 | | | (1,034) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503253 | | N/A | Equity/Index | MS- | 02/14/2025 | 10/02/2026 | 825 | 1,005,197 | 1301 | | 15,451 | | 11,974 | | 12,096 | | | (3,477) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503722 | | N/A | Equity/Index | MS- | 02/21/2025 | 08/24/2026 | 240 | 291,960 | 1291 | | 4,585 | | 3,519 | | 3,708 | | | (1,067) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503543 | | N/A | Equity/Index | MS- | 02/19/2025 | 07/09/2026 | 418 | 510,696 | 1282 | | 8,965 | | 6,635 | | 6,569 | | | (2,330) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503252 | | N/A | Equity/Index | MS- | 02/14/2025 | 07/17/2026 | 139 | 169,360 | 1285 | | 2,783 | | 2,063 | | 2,128 | | | (720) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400218 | | N/A | Equity/Index | MS- | 01/12/2024 | 01/13/2026 | 2,791 | 3,400,000 | 1265 | 95,200 | | | 25,666 | | 29,454 | | | (23,702) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505148 | | N/A | Equity/Index | MS- | 03/11/2025 | 07/17/2026 | 185 | 223,652 | 1282 | | 3,210 | | 2,486 | | 3,002 | | | (724) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502976 | | N/A | Equity/Index | MS- | 02/11/2025 | 10/02/2026 | 1,050 | 1,277,199 | 1301 | | 19,224 | | 14,748 | | 15,395 | | | (4,476) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2404126 | | N/A | Equity/Index | MS- | 07/05/2024 | 07/02/2026 | 2,380 | 2,940,000 | 1284 | 80,556 | | | 40,723 | | 35,613 | | | (20,139) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309139 | | N/A | Equity/Index | MS- | 12/11/2023 | 12/11/2025 | 1,336 | 1,600,000 | 1243 | 44,480 | | | 9,945 | | 19,791 | | | (11,044) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503920 | | N/A | Equity/Index | MS- | 02/24/2025 | 04/24/2026 | 1,029 | 1,251,573 | 1266 | | 21,570 | | 15,145 | | 16,859 | | | (6,425) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409439 | | N/A | Equity/Index | MS- | 11/29/2024 | 08/25/2025 | 229 | 280,804 | 1263 | 4,016 | | | 4,016 | | 470 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403381 | | N/A | Equity/Index | MS- | 06/07/2024 | 06/08/2026 | 1,562 | 1,900,000 | 1264 | 52,630 | | | 24,725 | | 30,204 | | | (13,085) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2306546 | | N/A | Equity/Index | MS- | 07/25/2023 | 07/25/2025 | 1,216 | 1,500,000 | 1285 | 39,750 | | | 1,309 | | 30 | | | (9,869) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306465 | | N/A | Equity/Index | MS- | 07/21/2023 | 07/21/2025 | 813 | 1,000,000 | 1282 | 26,500 | | | 729 | | 12 | | | (6,598) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400477 | | N/A | Equity/Index | MS- | 01/30/2024 | 01/30/2026 | 2,865 | 3,500,000 | 1269 | 97,650 | | | 28,531 | | 30,616 | | | (24,245) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508182 | | N/A | Equity/Index | MS- | 04/22/2025 | 09/15/2025 | 85 | 103,239 | 1257 | | 704 | | 704 | | 378 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306649 | | N/A | Equity/Index | MS- | 07/31/2023 | 07/31/2025 | 809 | 1,000,000 | 1287 | 26,600 | | | 1,095 | | 42 | | | (6,604) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500278 | | N/A | Equity/Index | MS- | 01/06/2025 | 02/20/2026 | 303 | 365,527 | 1262 | | 5,590 | | 3,198 | | 4,223 | | | (2,392) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410070 | | N/A | Equity/Index | MS- | 12/09/2024 | 02/06/2026 | 1,800 | 2,206,206 | 1269 | 42,064 | | | 21,877 | | 20,207 | | | (17,999) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2509264 | | N/A | Equity/Index | MS- | 05/06/2025 | 09/22/2025 | 82 | 100,024 | 1242 | | 1,108 | | 1,108 | | 678 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500033 | | N/A | Equity/Index | MS- | 01/02/2025 | 11/26/2025 | 630 | 756,145 | 1242 | | 11,552 | | 11,552 | | 8,811 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501209 | | N/A | Equity/Index | MS- | 01/21/2025 | 09/25/2026 | 2,038 | 2,468,181 | 1304 | | 33,909 | | 25,029 | | 27,909 | | | (8,880) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2507014 | | N/A | Equity/Index | MS- | 04/08/2025 | 09/15/2025 | 410 | 486,789 | 1268 | | 1,114 | | 1,114 | | 1,126 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409273 | | N/A | Equity/Index | MS- | 11/27/2024 | 07/24/2025 | 244 | 298,278 | 1281 | 2,447 | | | 2,447 | | 9 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501294 | | N/A | Equity/Index | MS- | 01/22/2025 | 09/09/2026 | 1,900 | 2,304,320 | 1301 | | 33,030 | | 24,189 | | 26,325 | | | (8,841) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401023 | | N/A | Equity/Index | MS- | 02/27/2024 | 02/27/2026 | 3,033 | 3,700,000 | 1267 | 102,490 | | | 33,882 | | 38,935 | | | (25,447) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403566 | | N/A | Equity/Index | MS- | 06/13/2024 | 06/12/2026 | 3,848 | 4,700,000 | 1268 | 130,519 | | | 62,032 | | 70,301 | | | (32,450) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500034 | | N/A | Equity/Index | MS- | 01/02/2025 | 02/20/2026 | 1,599 | 1,919,168 | 1262 | | 26,510 | | 15,020 | | 21,962 | | | (11,490) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2405815 | | N/A | Equity/Index | MS- | 08/30/2024 | 04/17/2026 | 4,528 | 5,572,066 | 1268 | 150,003 | | | 73,605 | | 70,446 | | | (45,940) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409976 | | N/A | Equity/Index | MS- | 12/06/2024 | 04/06/2026 | 234 | 287,169 | 1283 | 5,215 | | | 3,012 | | 2,599 | | | (1,954) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402768 | | N/A | Equity/Index | MS- | 05/13/2024 | 05/13/2026 | 2,203 | 2,700,000 | 1273 | 74,250 | | | 32,229 | | 33,810 | | | (18,461) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2504569 | | N/A | Equity/Index | MS- | 03/03/2025 | 04/20/2026 | 243 | 294,538 | 1264 | | 4,771 | | 3,393 | | 4,031 | | | (1,378) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308333 | | N/A | Equity/Index | MS- | 10/26/2023 | 10/24/2025 | 1,007 | 1,200,000 | 1242 | 31,680 | | | 5,025 | | 11,678 | | | (7,909) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308820 | | N/A | Equity/Index | MS- | 11/24/2023 | 11/25/2025 | 3,429 | 4,100,000 | 1242 | 113,160 | | | 22,850 | | 47,960 | | | (28,135) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411359 | | N/A | Equity/Index | MS- | 12/27/2024 | 01/05/2026 | 816 | 983,721 | 1253 | 15,317 | | | 7,762 | | 10,770 | | | (7,473) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500479 | | N/A | Equity/Index | MS- | 01/08/2025 | 09/24/2026 | 1,664 | 2,000,910 | 1309 | | 23,490 | | 16,967 | | 21,193 | | | (6,523) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411027 | | N/A | Equity/Index | MS- | 12/23/2024 | 07/01/2025 | 162 | 195,229 | 1268 | 1,023 | | | 1,023 | | | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309213 | | N/A | Equity/Index | MS- | 12/15/2023 | 12/16/2025 | 2,974 | 3,600,000 | 1257 | 100,440 | | | 23,178 | | 32,244 | | | (24,972) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2305950 | | N/A | Equity/Index | MS- | 07/03/2023 | 07/03/2025 | 2,295 | 2,800,000 | 1272 | 74,088 | | | 204 | | | | | (18,420) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501722 | | N/A | Equity/Index | MS- | 01/28/2025 | 04/29/2026 | 909 | 1,102,844 | 1270 | | 18,388 | | 12,205 | | 14,126 | | | (6,183) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308996 | | N/A | Equity/Index | MS- | 12/04/2023 | 12/04/2025 | 914 | 1,100,000 | 1250 | 30,580 | | | 6,544 | | 11,109 | | | (7,593) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411414 | | N/A | Equity/Index | MS- | 12/30/2024 | 01/16/2026 | 1,371 | 1,647,819 | 1255 | 24,069 | | | 12,572 | | 18,571 | | | (11,434) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501844 | | N/A | Equity/Index | MS- | 01/29/2025 | 09/30/2026 | 2,529 | 3,063,251 | 1303 | | 42,587 | | 31,941 | | 35,621 | | | (10,647) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500475 | | N/A | Equity/Index | MS- | 01/08/2025 | 04/15/2026 | 2,226 | 2,676,698 | 1272 | | 37,278 | | 23,288 | | 31,868 | | | (13,989) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401378 | | N/A | Equity/Index | MS- | 03/20/2024 | 03/20/2026 | 2,677 | 3,300,000 | 1281 | 91,080 | | | 32,779 | | 28,923 | | | (22,645) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2401787 | | N/A | Equity/Index | MS- | 04/04/2024 | 03/26/2026 | 4,224 | 5,188,001 | 1278 | 138,408 | | | 51,734 | | 49,380 | | | (34,940) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409643 | | N/A | Equity/Index | MS- | 12/04/2024 | 04/09/2026 | 4,262 | 5,234,546 | 1285 | 93,878 | | | 54,028 | | 46,310 | | | (34,677) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501634 | | N/A | Equity/Index | MS- | 01/27/2025 | 05/13/2026 | 1,253 | 1,516,518 | 1273 | | 23,694 | | 15,930 | | 19,229 | | | (7,763) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2507683 | | N/A | Equity/Index | MS- | 04/15/2025 | 08/22/2025 | 90 | 108,681 | 1260 | | 459 | | 459 | | 195 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411594 | | N/A | Equity/Index | MS- | 12/31/2024 | 12/09/2025 | 1,760 | 2,113,197 | 1247 | 31,506 | | | 31,506 | | 23,679 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2507685 | | N/A | Equity/Index | MS- | 04/15/2025 | 09/19/2025 | 715 | 863,413 | 1250 | | 6,359 | | 6,359 | | 4,323 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2404458 | | N/A | Equity/Index | MS- | 07/16/2024 | 07/16/2026 | 1,682 | 2,100,000 | 1298 | 57,960 | | | 30,212 | | 20,676 | | | (14,391) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2307988 | | N/A | Equity/Index | MS- | 10/06/2023 | 10/07/2025 | 2,613 | 3,100,000 | 1237 | 81,530 | | | 10,990 | | 30,432 | | | (20,298) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400520 | | N/A | Equity/Index | MS- | 01/31/2024 | 12/30/2025 | 3,398 | 4,139,953 | 1264 | 113,527 | | | 29,644 | | 33,747 | | | (29,481) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308753 | | N/A | Equity/Index | MS- | 11/17/2023 | 08/26/2025 | 3,400 | 4,059,328 | 1254 | 86,462 | | | 7,518 | | 11,193 | | | (24,301) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409226 | | N/A | Equity/Index | MS- | 11/26/2024 | 07/17/2025 | 348 | 425,294 | 1279 | 3,479 | | | 3,479 | | 3 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308363 | | N/A | Equity/Index | MS- | 10/27/2023 | 10/29/2025 | 922 | 1,100,000 | 1243 | 29,150 | | | 4,798 | | 10,570 | | | (7,238) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2504285 | | N/A | Equity/Index | MS- | 02/28/2025 | 05/04/2026 | 160 | 193,677 | 1268 | | 3,012 | | 2,166 | | 2,613 | | | (846) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409973 | | N/A | Equity/Index | MS- | 12/06/2024 | 12/31/2025 | 2,221 | 2,725,656 | 1264 | 53,058 | | | 25,090 | | 22,205 | | | (24,815) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308986 | | N/A | Equity/Index | MS- | 12/01/2023 | 12/01/2025 | 1,237 | 1,500,000 | 1259 | 41,700 | | | 8,776 | | 11,387 | | | (10,382) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408097 | | N/A | Equity/Index | MS- | 11/05/2024 | 07/18/2025 | 1,229 | 1,504,112 | 1282 | 13,188 | | | 13,188 | | 7 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503721 | | N/A | Equity/Index | MS- | 02/21/2025 | 05/26/2026 | 1,647 | 2,003,576 | 1273 | | 33,836 | | 24,412 | | 26,517 | | | (9,424) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409437 | | N/A | Equity/Index | MS- | 11/29/2024 | 08/29/2025 | 205 | 251,375 | 1267 | 3,398 | | | 3,398 | | 382 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2404499 | | N/A | Equity/Index | MS- | 07/17/2024 | 07/17/2026 | 808 | 1,000,000 | 1287 | 27,600 | | | 14,425 | | 12,023 | | | (6,853) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408102 | | N/A | Equity/Index | MS- | 11/05/2024 | 07/11/2025 | 1,821 | 2,228,631 | 1273 | 23,104 | | | 23,104 | | 3 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505855 | | N/A | Equity/Index | MS- | 03/21/2025 | 07/20/2026 | 412 | 502,867 | 1282 | | 8,441 | | 6,711 | | 6,718 | | | (1,730) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410203 | | N/A | Equity/Index | MS- | 12/10/2024 | 02/06/2026 | 314 | 384,873 | 1269 | 7,319 | | | 3,816 | | 3,525 | | | (3,139) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411353 | | N/A | Equity/Index | MS- | 12/27/2024 | 05/15/2026 | 185 | 223,025 | 1286 | 2,871 | | | 1,823 | | 2,262 | | | (1,037) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2305896 | | N/A | Equity/Index | MS- | 06/30/2023 | 07/01/2025 | 2,868 | 3,500,000 | 1272 | 92,400 | | | | | | | | (23,005) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2307078 | | N/A | Equity/Index | MS- | 08/22/2023 | 08/22/2025 | 1,659 | 2,000,000 | 1256 | 52,600 | | | 3,752 | | 4,376 | | | (13,060) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400747 | | N/A | Equity/Index | MS- | 02/13/2024 | 02/13/2026 | 2,727 | 3,300,000 | 1257 | 91,410 | | | 28,464 | | 40,548 | | | (22,696) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400025 | | N/A | Equity/Index | MS- | 01/04/2024 | 01/02/2026 | 1,657 | 2,000,000 | 1253 | 55,800 | | | 14,239 | | 21,772 | | | (13,931) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2404330 | | N/A | Equity/Index | MS- | 07/12/2024 | 07/13/2026 | 1,046 | 1,300,000 | 1292 | 35,750 | | | 18,513 | | 14,004 | | | (8,888) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501724 | | N/A | Equity/Index | MS- | 01/28/2025 | 04/27/2026 | 1,113 | 1,350,347 | 1269 | | 22,712 | | 15,041 | | 17,407 | | | (7,671) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2510462 | | N/A | Equity/Index | MS- | 05/20/2025 | 10/17/2025 | 777 | 939,370 | 1235 | | 10,084 | | 10,084 | | 10,322 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500476 | | N/A | Equity/Index | MS- | 01/08/2025 | 02/13/2026 | 1,631 | 1,961,229 | 1257 | | 29,411 | | 16,690 | | 24,134 | | | (12,720) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308412 | | N/A | Equity/Index | MS- | 10/31/2023 | 10/31/2025 | 1,260 | 1,500,000 | 1241 | 39,750 | | | 6,652 | | 15,753 | | | (9,869) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409432 | | N/A | Equity/Index | MS- | 11/29/2024 | 08/08/2025 | 506 | 620,467 | 1267 | 7,704 | | | 7,704 | | 369 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401114 | | N/A | Equity/Index | MS- | 03/01/2024 | 03/03/2026 | 2,607 | 3,200,000 | 1275 | 88,640 | | | 29,831 | | 28,917 | | | (22,038) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2508188 | | N/A | Equity/Index | MS- | 04/22/2025 | 10/01/2025 | 884 | 1,073,689 | 1235 | | 14,086 | | 14,086 | | 10,300 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308751 | | N/A | Equity/Index | MS- | 11/17/2023 | 08/22/2025 | 1,933 | 2,307,847 | 1263 | 43,918 | | | 3,568 | | 3,458 | | | (12,420) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308295 | | N/A | Equity/Index | MS- | 10/24/2023 | 10/09/2025 | 2,318 | 2,760,599 | 1238 | 73,712 | | | 10,324 | | 26,245 | | | (18,686) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500036 | | N/A | Equity/Index | MS- | 01/02/2025 | 07/16/2026 | 965 | 1,158,222 | 1296 | | 13,623 | | 9,260 | | 12,247 | | | (4,362) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308754 | | N/A | Equity/Index | MS- | 11/17/2023 | 09/25/2025 | 2,096 | 2,502,456 | 1252 | 56,927 | | | 7,264 | | 12,694 | | | (15,288) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411360 | | N/A | Equity/Index | MS- | 12/27/2024 | 02/18/2026 | 226 | 272,452 | 1263 | 4,044 | | | 2,260 | | 3,007 | | | (1,764) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2506641 | | N/A | Equity/Index | MS- | 04/03/2025 | 09/12/2025 | 298 | 363,822 | 1270 | | 2,343 | | 2,343 | | 698 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401547 | | N/A | Equity/Index | MS- | 03/22/2024 | 03/23/2026 | 4,624 | 5,700,000 | 1281 | 157,320 | | | 57,345 | | 50,469 | | | (39,168) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409426 | | N/A | Equity/Index | MS- | 11/29/2024 | 07/03/2025 | 451 | 553,025 | 1266 | 5,999 | | | 5,999 | | | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505672 | | N/A | Equity/Index | MS- | 03/18/2025 | 07/17/2026 | 184 | 225,148 | 1282 | | 3,951 | | 3,104 | | 2,986 | | | (847) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505145 | | N/A | Equity/Index | MS- | 03/11/2025 | 07/17/2026 | 139 | 168,041 | 1285 | | 2,289 | | 1,773 | | 2,128 | | | (517) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308711 | | N/A | Equity/Index | MS- | 11/17/2023 | 11/19/2025 | 1,340 | 1,600,000 | 1242 | 43,520 | | | 8,417 | | 18,239 | | | (10,805) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2511745 | | N/A | Equity/Index | MS- | 06/06/2025 | 06/07/2027 | 219 | 265,257 | 1258 | | 7,454 | | 7,228 | | 8,203 | | | (225) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2507018 | | N/A | Equity/Index | MS- | 04/08/2025 | 09/05/2025 | 101 | 119,916 | 1259 | | 327 | | 327 | | 334 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411034 | | N/A | Equity/Index | MS- | 12/23/2024 | 02/25/2026 | 188 | 226,563 | 1270 | 3,107 | | | 1,735 | | 2,261 | | | (1,314) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508991 | | N/A | Equity/Index | MS- | 05/02/2025 | 01/11/2027 | 1,503 | 1,816,676 | 1230 | | 59,828 | | 54,292 | | 64,400 | | | (5,536) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309367 | | N/A | Equity/Index | MS- | 12/22/2023 | 12/22/2025 | 1,480 | 1,800,000 | 1263 | 50,400 | | | 12,079 | | 14,519 | | | (12,565) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2510134 | | N/A | Equity/Index | MS- | 05/15/2025 | 04/08/2027 | 764 | 921,086 | 1229 | | 31,693 | | 29,586 | | 36,037 | | | (2,107) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501845 | | N/A | Equity/Index | MS- | 01/29/2025 | 09/04/2026 | 1,103 | 1,336,009 | 1296 | | 19,470 | | 14,385 | | 16,298 | | | (5,085) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306779 | | N/A | Equity/Index | MS- | 08/04/2023 | 08/05/2025 | 2,457 | 3,000,000 | 1258 | 92,100 | | | 4,428 | | 3,002 | | | (22,898) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2506638 | | N/A | Equity/Index | MS- | 04/03/2025 | 09/02/2025 | 82 | 100,112 | 1274 | | 531 | | 531 | | 118 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500281 | | N/A | Equity/Index | MS- | 01/06/2025 | 09/10/2026 | 1,792 | 2,161,797 | 1306 | | 27,035 | | 19,292 | | 22,737 | | | (7,743) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403877 | | N/A | Equity/Index | MS- | 06/25/2024 | 06/25/2026 | 2,126 | 2,600,000 | 1270 | 72,020 | | | 35,467 | | 38,848 | | | (17,882) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2504284 | | N/A | Equity/Index | MS- | 02/28/2025 | 07/17/2026 | 139 | 168,257 | 1285 | | 2,398 | | 1,824 | | 2,128 | | | (574) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400849 | | N/A | Equity/Index | MS- | 02/16/2024 | 02/19/2026 | 2,632 | 3,200,000 | 1263 | 88,640 | | | 28,331 | | 35,468 | | | (22,008) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505384 | | N/A | Equity/Index | MS- | 03/14/2025 | 04/21/2026 | 3,360 | 4,090,061 | 1264 | | 70,256 | | 51,638 | | 55,985 | | | (18,618) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409543 | | N/A | Equity/Index | MS- | 12/03/2024 | 07/25/2025 | 204 | 249,829 | 1279 | 2,206 | | | 2,206 | | 11 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2510135 | | N/A | Equity/Index | MS- | 05/15/2025 | 04/07/2027 | 83 | 100,066 | 1230 | | 3,390 | | 3,165 | | 3,855 | | | (226) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401244 | | N/A | Equity/Index | MS- | 03/08/2024 | 03/09/2026 | 4,401 | 5,400,000 | 1275 | 150,120 | | | 51,830 | | 50,629 | | | (37,375) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409980 | | N/A | Equity/Index | MS- | 12/06/2024 | 09/16/2026 | 2,306 | 2,829,969 | 1314 | 46,187 | | | 31,601 | | 26,498 | | | (12,941) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401623 | | N/A | Equity/Index | MS- | 03/26/2024 | 03/04/2026 | 3,043 | 3,743,803 | 1273 | 106,397 | | | 37,073 | | 35,397 | | | (27,277) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403037 | | N/A | Equity/Index | MS- | 05/23/2024 | 05/22/2026 | 4,903 | 6,000,000 | 1272 | 164,400 | | | 73,798 | | 80,141 | | | (41,100) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401113 | | N/A | Equity/Index | MS- | 03/01/2024 | 03/02/2026 | 2,770 | 3,400,000 | 1275 | 93,840 | | | 31,495 | | 30,488 | | | (23,363) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411356 | | N/A | Equity/Index | MS- | 12/27/2024 | 05/15/2026 | 1,274 | 1,535,858 | 1285 | 20,320 | | | 12,897 | | 16,121 | | | (7,341) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2408099 | | N/A | Equity/Index | MS- | 11/05/2024 | 07/25/2025 | 1,084 | 1,326,653 | 1282 | 12,243 | | | 12,243 | | 42 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411357 | | N/A | Equity/Index | MS- | 12/27/2024 | 09/16/2026 | 217 | 261,602 | 1314 | 3,001 | | | 2,123 | | 2,493 | | | (869) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400548 | | N/A | Equity/Index | MS- | 02/02/2024 | 02/04/2026 | 1,635 | 2,000,000 | 1271 | 55,800 | | | 16,686 | | 17,294 | | | (13,854) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400847 | | N/A | Equity/Index | MS- | 02/16/2024 | 02/13/2026 | 2,879 | 3,500,000 | 1263 | 96,600 | | | 30,329 | | 37,944 | | | (24,183) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503632 | | N/A | Equity/Index | MS- | 02/20/2025 | 07/17/2026 | 139 | 169,693 | 1285 | | 2,856 | | 2,130 | | 2,128 | | | (727) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500953 | | N/A | Equity/Index | MS- | 01/16/2025 | 09/23/2026 | 3,506 | 4,221,960 | 1308 | | 50,591 | | 36,996 | | 45,206 | | | (13,595) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2504875 | | N/A | Equity/Index | MS- | 03/07/2025 | 04/24/2026 | 3,085 | 3,747,596 | 1265 | | 62,697 | | 45,417 | | 51,477 | | | (17,280) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501632 | | N/A | Equity/Index | MS- | 01/27/2025 | 07/10/2026 | 274 | 331,625 | 1289 | | 4,712 | | 3,338 | | 3,879 | | | (1,374) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2512662 | | N/A | Equity/Index | MS- | 06/20/2025 | 04/22/2026 | 2,881 | 3,484,915 | 1263 | | 41,023 | | 41,023 | | 49,327 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402504 | | N/A | Equity/Index | MS- | 05/03/2024 | 05/05/2026 | 4,753 | 5,800,000 | 1268 | 159,500 | | | 67,481 | | 77,959 | | | (39,656) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409225 | | N/A | Equity/Index | MS- | 11/26/2024 | 07/31/2025 | 253 | 309,194 | 1284 | 2,430 | | | 2,430 | | 19 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2307922 | | N/A | Equity/Index | MS- | 10/03/2023 | 10/03/2025 | 1,694 | 2,000,000 | 1230 | 52,600 | | | 6,782 | | 23,393 | | | (13,060) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402660 | | N/A | Equity/Index | MS- | 05/09/2024 | 05/08/2026 | 4,076 | 5,000,000 | 1275 | 137,000 | | | 58,768 | | 60,321 | | | (34,203) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400730 | | N/A | Equity/Index | MS- | 02/12/2024 | 02/12/2026 | 2,784 | 3,400,000 | 1268 | 94,520 | | | 29,303 | | 32,424 | | | (23,468) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503719 | | N/A | Equity/Index | MS- | 02/21/2025 | 07/17/2026 | 138 | 167,877 | 1285 | | 2,646 | | 1,984 | | 2,113 | | | (661) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308755 | | N/A | Equity/Index | MS- | 11/17/2023 | 09/16/2025 | 3,480 | 4,154,842 | 1257 | 88,322 | | | 10,227 | | 15,726 | | | (24,040) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408107 | | N/A | Equity/Index | MS- | 11/05/2024 | 08/12/2025 | 1,454 | 1,779,478 | 1266 | 23,967 | | | 23,967 | | 1,470 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502466 | | N/A | Equity/Index | MS- | 02/05/2025 | 09/04/2026 | 1,103 | 1,341,788 | 1296 | | 20,799 | | 15,554 | | 16,298 | | | (5,245) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411355 | | N/A | Equity/Index | MS- | 12/27/2024 | 01/02/2026 | 1,445 | 1,742,005 | 1254 | 26,887 | | | 13,517 | | 18,771 | | | (13,224) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309212 | | N/A | Equity/Index | MS- | 12/15/2023 | 12/15/2025 | 826 | 1,000,000 | 1257 | 27,900 | | | 6,409 | | 8,876 | | | (6,946) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502765 | | N/A | Equity/Index | MS- | 02/10/2025 | 04/23/2026 | 2,350 | 2,859,809 | 1267 | | 50,254 | | 34,117 | | 37,571 | | | (16,137) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2510052 | | N/A | Equity/Index | MS- | 05/14/2025 | 10/22/2025 | 275 | 330,446 | 1238 | | 2,914 | | 2,914 | | 3,487 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2506640 | | N/A | Equity/Index | MS- | 04/03/2025 | 09/08/2025 | 399 | 487,131 | 1270 | | 2,999 | | 2,999 | | 824 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408109 | | N/A | Equity/Index | MS- | 11/05/2024 | 08/28/2025 | 1,099 | 1,345,011 | 1268 | 18,351 | | | 18,351 | | 1,835 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2307987 | | N/A | Equity/Index | MS- | 10/06/2023 | 10/06/2025 | 1,180 | 1,400,000 | 1237 | 36,680 | | | 4,901 | | 13,587 | | | (9,145) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306600 | | N/A | Equity/Index | MS- | 07/28/2023 | 07/28/2025 | 1,620 | 2,000,000 | 1286 | 53,000 | | | 1,968 | | 58 | | | (13,195) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403838 | | N/A | Equity/Index | MS- | 06/24/2024 | 06/24/2026 | 1,227 | 1,500,000 | 1270 | 41,550 | | | 20,405 | | 22,471 | | | (10,316) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2504712 | | N/A | Equity/Index | MS- | 03/05/2025 | 07/17/2026 | 139 | 169,234 | 1285 | | 2,656 | | 2,032 | | 2,128 | | | (624) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409434 | | N/A | Equity/Index | MS- | 11/29/2024 | 08/14/2025 | 270 | 331,079 | 1268 | 4,163 | | | 4,163 | | 265 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2404087 | | N/A | Equity/Index | MS- | 07/02/2024 | 07/02/2026 | 2,855 | 3,500,000 | 1274 | 95,900 | | | 48,147 | | 50,192 | | | (23,811) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2405884 | | N/A | Equity/Index | MS- | 09/03/2024 | 09/24/2025 | 820 | 1,010,060 | 1240 | 29,068 | | | 6,418 | | 7,518 | | | (13,666) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508180 | | N/A | Equity/Index | MS- | 04/22/2025 | 09/05/2025 | 117 | 142,106 | 1263 | | 728 | | 728 | | 312 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403712 | | N/A | Equity/Index | MS- | 06/18/2024 | 06/18/2026 | 2,938 | 3,600,000 | 1273 | 99,720 | | | 48,216 | | 50,930 | | | (24,793) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411361 | | N/A | Equity/Index | MS- | 12/27/2024 | 12/08/2025 | 384 | 462,927 | 1247 | 7,519 | | | 7,519 | | 5,124 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2308489 | | N/A | Equity/Index | MS- | 11/03/2023 | 11/05/2025 | 1,254 | 1,500,000 | 1246 | 39,900 | | | 6,951 | | 13,894 | | | (9,907) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402882 | | N/A | Equity/Index | MS- | 05/17/2024 | 05/15/2026 | 1,777 | 2,200,000 | 1286 | 60,500 | | | 26,573 | | 21,726 | | | (15,125) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411354 | | N/A | Equity/Index | MS- | 12/27/2024 | 11/26/2025 | 159 | 191,681 | 1246 | 3,094 | | | 3,094 | | 2,059 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308821 | | N/A | Equity/Index | MS- | 11/24/2023 | 11/24/2025 | 1,505 | 1,800,000 | 1242 | 49,680 | | | 9,977 | | 20,897 | | | (12,369) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411595 | | N/A | Equity/Index | MS- | 12/31/2024 | 11/06/2025 | 1,177 | 1,413,200 | 1239 | 21,979 | | | 21,979 | | 15,921 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403007 | | N/A | Equity/Index | MS- | 05/22/2024 | 05/22/2026 | 2,192 | 2,700,000 | 1280 | 74,250 | | | 33,147 | | 31,182 | | | (18,461) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400519 | | N/A | Equity/Index | MS- | 01/31/2024 | 12/26/2025 | 4,351 | 5,301,041 | 1266 | 141,799 | | | 36,422 | | 40,222 | | | (37,036) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410204 | | N/A | Equity/Index | MS- | 12/10/2024 | 12/19/2025 | 1,067 | 1,307,833 | 1259 | 26,120 | | | 11,975 | | 11,427 | | | (12,675) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2512306 | | N/A | Equity/Index | MS- | 06/13/2025 | 04/05/2027 | 546 | 663,587 | 1235 | | 23,222 | | 22,693 | | 24,197 | | | (529) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400547 | | N/A | Equity/Index | MS- | 02/02/2024 | 02/03/2026 | 3,433 | 4,200,000 | 1271 | 116,760 | | | 34,803 | | 36,007 | | | (29,030) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2404288 | | N/A | Equity/Index | MS- | 07/11/2024 | 07/10/2026 | 3,184 | 3,944,753 | 1288 | 108,481 | | | 55,730 | | 45,764 | | | (26,971) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401786 | | N/A | Equity/Index | MS- | 04/04/2024 | 03/20/2026 | 4,787 | 5,879,489 | 1282 | 150,050 | | | 55,293 | | 50,508 | | | (38,199) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402245 | | N/A | Equity/Index | MS- | 04/26/2024 | 04/27/2026 | 4,413 | 5,390,000 | 1269 | 147,686 | | | 60,943 | | 69,169 | | | (36,769) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308201 | | N/A | Equity/Index | MS- | 10/18/2023 | 10/17/2025 | 1,010 | 1,200,000 | 1236 | 32,400 | | | 4,807 | | 12,963 | | | (8,056) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308292 | | N/A | Equity/Index | MS- | 10/24/2023 | 09/30/2025 | 3,100 | 3,691,914 | 1235 | 100,905 | | | 13,025 | | 35,711 | | | (25,906) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409435 | | N/A | Equity/Index | MS- | 11/29/2024 | 08/13/2025 | 733 | 898,819 | 1266 | 11,660 | | | 11,660 | | 779 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2406129 | | N/A | Equity/Index | MS- | 09/12/2024 | 09/18/2025 | 1,192 | 1,484,982 | 1267 | 35,030 | | | 7,479 | | 3,538 | | | (17,136) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400950 | | N/A | Equity/Index | MS- | 02/23/2024 | 02/23/2026 | 818 | 1,000,000 | 1270 | 27,600 | | | 8,998 | | 9,719 | | | (6,872) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308588 | | N/A | Equity/Index | MS- | 11/10/2023 | 11/12/2025 | 2,865 | 3,400,000 | 1236 | 91,120 | | | 16,749 | | 43,666 | | | (22,624) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500403 | | N/A | Equity/Index | MS- | 01/07/2025 | 04/15/2026 | 1,330 | 1,598,647 | 1272 | | 22,058 | | 13,751 | | 19,040 | | | (8,308) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408104 | | N/A | Equity/Index | MS- | 11/05/2024 | 08/14/2025 | 1,475 | 1,805,179 | 1278 | 19,260 | | | 19,260 | | 654 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501420 | | N/A | Equity/Index | MS- | 01/24/2025 | 07/10/2026 | 580 | 704,294 | 1289 | | 10,707 | | 7,570 | | 8,211 | | | (3,137) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502467 | | N/A | Equity/Index | MS- | 02/05/2025 | 07/02/2026 | 351 | 426,988 | 1282 | | 7,051 | | 5,050 | | 5,415 | | | (2,001) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408111 | | N/A | Equity/Index | MS- | 11/05/2024 | 09/12/2025 | 942 | 1,152,867 | 1260 | 19,032 | | | 19,032 | | 3,519 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401279 | | N/A | Equity/Index | MS- | 03/13/2024 | 03/13/2026 | 3,909 | 4,800,000 | 1276 | 132,480 | | | 46,404 | | 45,244 | | | (32,938) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401628 | | N/A | Equity/Index | MS- | 03/26/2024 | 03/18/2026 | 3,311 | 4,073,523 | 1272 | 119,033 | | | 42,984 | | 42,301 | | | (29,924) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2511146 | | N/A | Equity/Index | MS- | 05/28/2025 | 06/18/2026 | 580 | 700,396 | 1273 | | 8,596 | | 7,859 | | 10,014 | | | (737) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409430 | | N/A | Equity/Index | MS- | 11/29/2024 | 07/08/2025 | 366 | 448,797 | 1261 | 5,575 | | | 5,575 | | 2 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308587 | | N/A | Equity/Index | MS- | 11/10/2023 | 11/11/2025 | 1,264 | 1,500,000 | 1236 | 40,050 | | | 7,317 | | 19,103 | | | (9,957) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2307358 | | N/A | Equity/Index | MS- | 09/01/2023 | 09/03/2025 | 2,706 | 3,300,000 | 1271 | 87,120 | | | 7,659 | | 4,538 | | | (21,660) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409977 | | N/A | Equity/Index | MS- | 12/06/2024 | 04/08/2026 | 946 | 1,160,950 | 1283 | 21,092 | | | 12,221 | | 10,589 | | | (7,872) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306303 | | N/A | Equity/Index | MS- | 07/17/2023 | 07/17/2025 | 1,056 | 1,300,000 | 1282 | 34,580 | | | 759 | | 4 | | | (8,586) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308364 | | N/A | Equity/Index | MS- | 10/27/2023 | 10/27/2025 | 1,341 | 1,600,000 | 1243 | 42,240 | | | 6,856 | | 15,055 | | | (10,516) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410797 | | N/A | Equity/Index | MS- | 12/20/2024 | 01/28/2026 | 226 | 272,149 | 1265 | 3,720 | | | 1,957 | | 2,625 | | | (1,679) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2309347 | | N/A | Equity/Index | MS- | 12/21/2023 | 11/20/2025 | 3,319 | 4,032,751 | 1240 | 136,842 | | | 27,959 | | 47,792 | | | (35,638) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2504713 | | N/A | Equity/Index | MS- | 03/05/2025 | 05/22/2026 | 523 | 636,758 | 1272 | | 10,765 | | 7,915 | | 8,521 | | | (2,850) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400249 | | N/A | Equity/Index | MS- | 01/16/2024 | 01/16/2026 | 2,721 | 3,300,000 | 1260 | 92,730 | | | 25,313 | | 33,286 | | | (23,024) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400461 | | N/A | Equity/Index | MS- | 01/29/2024 | 01/29/2026 | 1,965 | 2,400,000 | 1269 | 66,960 | | | 19,473 | | 20,887 | | | (16,625) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308822 | | N/A | Equity/Index | MS- | 11/24/2023 | 11/26/2025 | 836 | 1,000,000 | 1242 | 27,700 | | | 5,624 | | 11,801 | | | (6,878) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2511744 | | N/A | Equity/Index | MS- | 06/06/2025 | 06/04/2027 | 494 | 597,988 | 1258 | | 16,744 | | 16,236 | | 18,467 | | | (508) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410796 | | N/A | Equity/Index | MS- | 12/20/2024 | 02/12/2026 | 506 | 609,325 | 1269 | 8,147 | | | 4,426 | | 5,862 | | | (3,545) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306253 | | N/A | Equity/Index | MS- | 07/14/2023 | 07/14/2025 | 976 | 1,200,000 | 1280 | 31,920 | | | 571 | | 2 | | | (7,947) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411032 | | N/A | Equity/Index | MS- | 12/23/2024 | 01/27/2026 | 100 | 120,512 | 1265 | 1,663 | | | 875 | | 1,152 | | | (754) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411030 | | N/A | Equity/Index | MS- | 12/23/2024 | 02/10/2026 | 156 | 187,999 | 1270 | 2,494 | | | 1,353 | | 1,747 | | | (1,093) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503257 | | N/A | Equity/Index | MS- | 02/14/2025 | 07/09/2026 | 299 | 364,308 | 1282 | | 6,148 | | 4,532 | | 4,699 | | | (1,616) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402933 | | N/A | Equity/Index | MS- | 05/20/2024 | 05/20/2026 | 2,987 | 3,700,000 | 1287 | 101,750 | | | 45,145 | | 36,727 | | | (25,298) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403916 | | N/A | Equity/Index | MS- | 06/26/2024 | 06/26/2026 | 819 | 1,000,000 | 1269 | 27,600 | | | 13,630 | | 15,373 | | | (6,853) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400421 | | N/A | Equity/Index | MS- | 01/26/2024 | 01/27/2026 | 2,957 | 3,600,000 | 1265 | 100,440 | | | 28,973 | | 34,262 | | | (24,972) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505853 | | N/A | Equity/Index | MS- | 03/21/2025 | 09/03/2026 | 1,749 | 2,134,742 | 1291 | | 34,488 | | 28,022 | | 27,840 | | | (6,467) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411029 | | N/A | Equity/Index | MS- | 12/23/2024 | 02/04/2026 | 93 | 112,076 | 1271 | 1,431 | | | 767 | | 978 | | | (637) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409974 | | N/A | Equity/Index | MS- | 12/06/2024 | 02/03/2026 | 205 | 251,580 | 1271 | 4,769 | | | 2,458 | | 2,138 | | | (2,050) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500477 | | N/A | Equity/Index | MS- | 01/08/2025 | 07/09/2026 | 559 | 672,181 | 1291 | | 8,597 | | 5,873 | | 7,613 | | | (2,724) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2511900 | | N/A | Equity/Index | MS- | 06/09/2025 | 04/08/2027 | 336 | 407,188 | 1229 | | 14,644 | | 14,183 | | 15,849 | | | (461) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401918 | | N/A | Equity/Index | MS- | 04/12/2024 | 04/13/2026 | 4,726 | 5,800,000 | 1275 | 159,500 | | | 62,747 | | 63,094 | | | (39,710) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309344 | | N/A | Equity/Index | MS- | 12/21/2023 | 11/07/2025 | 2,560 | 3,110,528 | 1237 | 107,443 | | | 20,323 | | 36,953 | | | (28,515) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501293 | | N/A | Equity/Index | MS- | 01/22/2025 | 09/22/2026 | 927 | 1,124,266 | 1306 | | 15,356 | | 11,334 | | 12,214 | | | (4,022) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408108 | | N/A | Equity/Index | MS- | 11/05/2024 | 09/11/2025 | 1,090 | 1,333,997 | 1273 | 17,440 | | | 17,440 | | 2,130 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401144 | | N/A | Equity/Index | MS- | 03/05/2024 | 03/05/2026 | 5,401 | 6,600,000 | 1270 | 182,820 | | | 62,028 | | 67,977 | | | (45,454) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2511990 | | N/A | Equity/Index | MS- | 06/10/2025 | 03/25/2026 | 142 | 172,147 | 1279 | | 1,466 | | 1,466 | | 1,623 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2404047 | | N/A | Equity/Index | MS- | 07/01/2024 | 07/01/2026 | 1,227 | 1,500,000 | 1271 | 41,100 | | | 20,578 | | 22,753 | | | (10,205) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308756 | | N/A | Equity/Index | MS- | 11/17/2023 | 09/05/2025 | 2,000 | 2,387,840 | 1259 | 48,500 | | | 4,895 | | 6,468 | | | (13,423) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402883 | | N/A | Equity/Index | MS- | 05/17/2024 | 05/18/2026 | 1,615 | 2,000,000 | 1286 | 55,000 | | | 24,285 | | 19,871 | | | (13,693) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502549 | | N/A | Equity/Index | MS- | 02/06/2025 | 09/04/2026 | 1,229 | 1,495,386 | 1295 | | 23,392 | | 17,524 | | 18,330 | | | (5,868) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403991 | | N/A | Equity/Index | MS- | 06/28/2024 | 06/29/2026 | 2,291 | 2,800,000 | 1265 | 81,200 | | | 40,488 | | 46,165 | | | (20,188) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306777 | | N/A | Equity/Index | MS- | 08/04/2023 | 08/06/2025 | 1,146 | 1,400,000 | 1258 | 43,120 | | | 2,129 | | 1,478 | | | (10,706) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508624 | | N/A | Equity/Index | MS- | 04/28/2025 | 09/24/2025 | 162 | 197,240 | 1251 | | 1,752 | | 1,752 | | 1,004 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2512661 | | N/A | Equity/Index | MS- | 06/20/2025 | 11/13/2025 | 372 | 449,979 | 1234 | | 4,890 | | 4,890 | | 5,915 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2507011 | | N/A | Equity/Index | MS- | 04/08/2025 | 08/21/2025 | 408 | 484,414 | 1255 | | 1,275 | | 1,275 | | 1,159 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2411033 | | N/A | Equity/Index | MS- | 12/23/2024 | 01/22/2026 | 174 | 209,691 | 1263 | 2,935 | | | 1,527 | | 2,028 | | | (1,349) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505600 | | N/A | Equity/Index | MS- | 03/17/2025 | 07/17/2026 | 140 | 170,869 | 1285 | | 2,733 | | 2,142 | | 2,144 | | | (590) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400952 | | N/A | Equity/Index | MS- | 02/23/2024 | 02/25/2026 | 1,227 | 1,500,000 | 1270 | 41,550 | | | 13,622 | | 14,797 | | | (10,316) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505604 | | N/A | Equity/Index | MS- | 03/17/2025 | 09/30/2026 | 82 | 100,080 | 1297 | | 1,577 | | 1,282 | | 1,269 | | | (295) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403757 | | N/A | Equity/Index | MS- | 06/21/2024 | 06/22/2026 | 1,717 | 2,100,000 | 1271 | 57,960 | | | 28,343 | | 30,862 | | | (14,410) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409281 | | N/A | Equity/Index | MS- | 11/27/2024 | 08/07/2025 | 700 | 855,715 | 1274 | 8,675 | | | 8,675 | | 277 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403756 | | N/A | Equity/Index | MS- | 06/21/2024 | 06/18/2026 | 1,553 | 1,900,000 | 1271 | 52,440 | | | 25,496 | | 27,793 | | | (13,110) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403678 | | N/A | Equity/Index | MS- | 06/17/2024 | 06/17/2026 | 2,044 | 2,500,000 | 1270 | 69,250 | | | 33,343 | | 36,655 | | | (17,194) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2512305 | | N/A | Equity/Index | MS- | 06/13/2025 | 04/07/2027 | 119 | 144,628 | 1232 | | 5,208 | | 5,089 | | 5,428 | | | (118) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2404268 | | N/A | Equity/Index | MS- | 07/10/2024 | 07/10/2026 | 1,315 | 1,633,219 | 1291 | 44,750 | | | 22,958 | | 18,015 | | | (11,111) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2504283 | | N/A | Equity/Index | MS- | 02/28/2025 | 04/24/2026 | 747 | 904,229 | 1266 | | 14,115 | | 10,053 | | 12,239 | | | (4,062) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400546 | | N/A | Equity/Index | MS- | 02/02/2024 | 02/02/2026 | 490 | 600,000 | 1271 | 16,680 | | | 4,956 | | 5,101 | | | (4,153) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400532 | | N/A | Equity/Index | MS- | 02/01/2024 | 01/30/2026 | 1,631 | 2,000,000 | 1274 | 55,800 | | | 16,394 | | 15,724 | | | (13,931) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400680 | | N/A | Equity/Index | MS- | 02/09/2024 | 02/09/2026 | 1,146 | 1,400,000 | 1269 | 38,780 | | | 11,895 | | 12,809 | | | (9,655) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402503 | | N/A | Equity/Index | MS- | 05/03/2024 | 05/04/2026 | 1,803 | 2,200,000 | 1268 | 60,500 | | | 25,548 | | 29,438 | | | (15,063) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508623 | | N/A | Equity/Index | MS- | 04/28/2025 | 09/10/2025 | 394 | 479,707 | 1259 | | 3,030 | | 3,030 | | 1,434 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308297 | | N/A | Equity/Index | MS- | 10/24/2023 | 10/03/2025 | 1,466 | 1,745,918 | 1227 | 52,439 | | | 6,962 | | 22,526 | | | (13,406) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308586 | | N/A | Equity/Index | MS- | 11/10/2023 | 11/10/2025 | 1,264 | 1,500,000 | 1236 | 40,050 | | | 7,272 | | 18,951 | | | (9,971) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2504626 | | N/A | Equity/Index | MS- | 03/04/2025 | 05/22/2026 | 2,300 | 2,789,670 | 1272 | | 44,103 | | 32,355 | | 37,471 | | | (11,747) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500752 | | N/A | Equity/Index | MS- | 01/14/2025 | 04/16/2026 | 4,437 | 5,308,604 | 1271 | | 67,156 | | 42,561 | | 64,806 | | | (24,594) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408105 | | N/A | Equity/Index | MS- | 11/05/2024 | 08/01/2025 | 991 | 1,212,835 | 1273 | 13,765 | | | 13,765 | | 259 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2504570 | | N/A | Equity/Index | MS- | 03/03/2025 | 06/03/2026 | 604 | 732,102 | 1273 | | 11,472 | | 8,478 | | 9,887 | | | (2,994) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409428 | | N/A | Equity/Index | MS- | 11/29/2024 | 07/10/2025 | 444 | 544,442 | 1263 | 6,568 | | | 6,568 | | 4 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2307986 | | N/A | Equity/Index | MS- | 10/06/2023 | 10/08/2025 | 1,348 | 1,600,000 | 1237 | 42,080 | | | 5,722 | | 15,881 | | | (10,462) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308362 | | N/A | Equity/Index | MS- | 10/27/2023 | 10/28/2025 | 3,520 | 4,200,000 | 1243 | 110,880 | | | 18,125 | | 39,939 | | | (27,568) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505149 | | N/A | Equity/Index | MS- | 03/11/2025 | 06/03/2026 | 83 | 100,341 | 1272 | | 1,508 | | 1,134 | | 1,395 | | | (374) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500129 | | N/A | Equity/Index | MS- | 01/03/2025 | 09/11/2026 | 2,541 | 3,060,330 | 1310 | | 35,614 | | 25,389 | | 30,500 | | | (10,225) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502342 | | N/A | Equity/Index | MS- | 02/04/2025 | 04/28/2026 | 861 | 1,045,375 | 1269 | | 17,582 | | 11,840 | | 13,534 | | | (5,743) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2404089 | | N/A | Equity/Index | MS- | 07/03/2024 | 07/02/2026 | 1,107 | 1,361,957 | 1279 | 37,318 | | | 18,787 | | 18,092 | | | (9,291) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401827 | | N/A | Equity/Index | MS- | 04/05/2024 | 04/02/2026 | 2,268 | 2,800,000 | 1283 | 77,000 | | | 29,288 | | 25,057 | | | (19,277) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503255 | | N/A | Equity/Index | MS- | 02/14/2025 | 07/06/2026 | 143 | 174,234 | 1282 | | 2,922 | | 2,149 | | 2,218 | | | (773) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403758 | | N/A | Equity/Index | MS- | 06/21/2024 | 06/23/2026 | 3,188 | 3,900,000 | 1271 | 108,030 | | | 52,904 | | 57,557 | | | (26,822) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410794 | | N/A | Equity/Index | MS- | 12/20/2024 | 11/28/2025 | 489 | 588,854 | 1251 | 8,640 | | | 8,640 | | 5,548 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2306778 | | N/A | Equity/Index | MS- | 08/04/2023 | 08/04/2025 | 901 | 1,100,000 | 1258 | 33,770 | | | 1,579 | | 1,041 | | | (8,408) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308712 | | N/A | Equity/Index | MS- | 11/17/2023 | 11/18/2025 | 2,513 | 3,000,000 | 1242 | 81,300 | | | 15,635 | | 33,889 | | | (20,213) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400352 | | N/A | Equity/Index | MS- | 01/22/2024 | 01/22/2026 | 1,316 | 1,600,000 | 1263 | 44,640 | | | 12,553 | | 15,468 | | | (11,083) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403294 | | N/A | Equity/Index | MS- | 06/05/2024 | 05/28/2026 | 3,206 | 3,936,102 | 1275 | 108,644 | | | 49,877 | | 50,527 | | | (27,274) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409972 | | N/A | Equity/Index | MS- | 12/06/2024 | 12/29/2025 | 263 | 322,759 | 1264 | 6,256 | | | 2,941 | | 2,578 | | | (2,941) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2512105 | | N/A | Equity/Index | MS- | 06/11/2025 | 11/13/2025 | 280 | 339,903 | 1234 | | 4,313 | | 4,313 | | 4,452 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403992 | | N/A | Equity/Index | MS- | 06/28/2024 | 06/30/2026 | 2,046 | 2,500,000 | 1265 | 72,500 | | | 36,200 | | 41,386 | | | (18,001) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306785 | | N/A | Equity/Index | MS- | 08/07/2023 | 08/07/2025 | 1,387 | 1,700,000 | 1277 | 45,390 | | | 2,304 | | 405 | | | (11,270) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409277 | | N/A | Equity/Index | MS- | 11/27/2024 | 07/03/2025 | 583 | 712,688 | 1266 | 7,246 | | | 7,246 | | | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2408101 | | N/A | Equity/Index | MS- | 11/05/2024 | 07/10/2025 | 2,094 | 2,562,742 | 1273 | 26,050 | | | 26,050 | | 1 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308296 | | N/A | Equity/Index | MS- | 10/24/2023 | 10/13/2025 | 1,780 | 2,119,873 | 1238 | 56,782 | | | 8,225 | | 20,618 | | | (14,314) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411026 | | N/A | Equity/Index | MS- | 12/23/2024 | 07/29/2025 | 132 | 159,076 | 1283 | 695 | | | 695 | | 9 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411351 | | N/A | Equity/Index | MS- | 12/27/2024 | 02/05/2026 | 2,175 | 2,622,050 | 1265 | 36,862 | | | 20,081 | | 26,377 | | | (16,597) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400327 | | N/A | Equity/Index | MS- | 01/19/2024 | 01/20/2026 | 1,482 | 1,800,000 | 1262 | 50,220 | | | 14,004 | | 17,484 | | | (12,486) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503254 | | N/A | Equity/Index | MS- | 02/14/2025 | 07/23/2026 | 729 | 888,228 | 1286 | | 14,685 | | 10,929 | | 11,279 | | | (3,756) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400518 | | N/A | Equity/Index | MS- | 01/31/2024 | 12/10/2025 | 2,228 | 2,714,484 | 1247 | 87,382 | | | 20,910 | | 30,233 | | | (23,362) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503633 | | N/A | Equity/Index | MS- | 02/20/2025 | 05/08/2026 | 1,818 | 2,219,433 | 1270 | | 40,458 | | 28,532 | | 29,429 | | | (11,926) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410248 | | N/A | Equity/Index | MS- | 12/11/2024 | 12/19/2025 | 1,067 | 1,312,495 | 1259 | 27,864 | | | 12,808 | | 11,427 | | | (13,557) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501025 | | N/A | Equity/Index | MS- | 01/17/2025 | 07/15/2026 | 1,310 | 1,581,498 | 1291 | | 21,583 | | 15,148 | | 18,165 | | | (6,435) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501423 | | N/A | Equity/Index | MS- | 01/24/2025 | 09/28/2026 | 2,061 | 2,502,672 | 1304 | | 36,236 | | 27,013 | | 28,558 | | | (9,223) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502066 | | N/A | Equity/Index | MS- | 01/31/2025 | 01/29/2027 | 825 | 1,000,000 | 1249 | | 31,100 | | 24,751 | | 29,371 | | | (6,349) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500754 | | N/A | Equity/Index | MS- | 01/14/2025 | 07/13/2026 | 197 | 235,699 | 1290 | | 2,753 | | 1,908 | | 2,727 | | | (845) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409275 | | N/A | Equity/Index | MS- | 11/27/2024 | 07/11/2025 | 470 | 574,552 | 1273 | 5,264 | | | 5,264 | | 1 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2508181 | | N/A | Equity/Index | MS- | 04/22/2025 | 09/19/2025 | 228 | 276,924 | 1265 | | 1,521 | | 1,521 | | 753 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2409280 | | N/A | Equity/Index | MS- | 11/27/2024 | 07/11/2025 | 626 | 765,254 | 1266 | 8,125 | | | 8,125 | | 5 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500952 | | N/A | Equity/Index | MS- | 01/16/2025 | 09/11/2026 | 1,455 | 1,752,126 | 1305 | | 21,227 | | 15,409 | | 18,926 | | | (5,818) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411411 | | N/A | Equity/Index | MS- | 12/30/2024 | 04/10/2026 | 2,249 | 2,703,096 | 1275 | 35,775 | | | 21,773 | | 29,772 | | | (13,925) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2509265 | | N/A | Equity/Index | MS- | 05/06/2025 | 10/15/2025 | 140 | 170,772 | 1238 | | 2,332 | | 2,332 | | 1,658 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309349 | | N/A | Equity/Index | MS- | 12/21/2023 | 11/21/2025 | 3,000 | 3,645,150 | 1242 | 121,710 | | | 25,007 | | 41,685 | | | (31,652) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403218 | | N/A | Equity/Index | MS- | 06/03/2024 | 06/03/2026 | 2,040 | 2,500,000 | 1273 | 68,750 | | | 31,782 | | 33,464 | | | (17,070) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501422 | | N/A | Equity/Index | MS- | 01/24/2025 | 09/11/2026 | 82 | 99,573 | 1300 | | 1,465 | | 1,081 | | 1,151 | | | (383) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501424 | | N/A | Equity/Index | MS- | 01/24/2025 | 09/29/2026 | 2,879 | 3,495,970 | 1304 | | 50,733 | | 37,842 | | 40,015 | | | (12,891) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309309 | | N/A | Equity/Index | MS- | 12/21/2023 | 12/19/2025 | 1,070 | 1,300,000 | 1262 | 36,270 | | | 8,567 | | 10,600 | | | (9,068) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2504286 | | N/A | Equity/Index | MS- | 02/28/2025 | 04/20/2026 | 3,320 | 4,018,794 | 1264 | | 63,809 | | 45,269 | | 55,079 | | | (18,540) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA-EUROPEAN TA2403298 | | N/A | Equity/Index | MS- | 06/06/2024 | 06/05/2026 | 6,502 | 8,000,000 | 1273 | 231,200 | | | 107,660 | | 107,131 | | | (57,482) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2403523 | | N/A | Equity/Index | MS- | 06/11/2024 | 06/11/2026 | 4,427 | 5,400,000 | 1267 | 149,580 | | | 70,789 | | 83,011 | | | (37,139) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411028 | | N/A | Equity/Index | MS- | 12/23/2024 | 07/07/2025 | 120 | 144,614 | 1261 | 953 | | | 953 | | | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2506639 | | N/A | Equity/Index | MS- | 04/03/2025 | 08/20/2025 | 82 | 100,112 | 1263 | | 652 | | 652 | | 141 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500279 | | N/A | Equity/Index | MS- | 01/06/2025 | 12/12/2025 | 1,903 | 2,295,703 | 1244 | | 38,965 | | 38,965 | | 27,774 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2307359 | | N/A | Equity/Index | MS- | 09/01/2023 | 08/29/2025 | 1,066 | 1,300,000 | 1271 | 34,190 | | | 2,790 | | 1,521 | | | (8,559) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2405816 | | N/A | Equity/Index | MS- | 08/30/2024 | 04/17/2026 | 3,301 | 4,062,145 | 1267 | 110,421 | | | 54,183 | | 52,146 | | | (33,817) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400219 | | N/A | Equity/Index | MS- | 01/12/2024 | 01/14/2026 | 1,314 | 1,600,000 | 1265 | 44,800 | | | 12,123 | | 13,985 | | | (11,138) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306010 | | N/A | Equity/Index | MS- | 07/07/2023 | 07/09/2025 | 1,319 | 1,600,000 | 1264 | 42,288 | | | 464 | | 4 | | | (10,499) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306602 | | N/A | Equity/Index | MS- | 07/28/2023 | 07/29/2025 | 2,106 | 2,600,000 | 1286 | 69,160 | | | 2,660 | | 90 | | | (17,195) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308151 | | N/A | Equity/Index | MS- | 10/16/2023 | 10/16/2025 | 1,175 | 1,400,000 | 1242 | 36,820 | | | 5,404 | | 12,701 | | | (9,142) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400521 | | N/A | Equity/Index | MS- | 01/31/2024 | 01/06/2026 | 2,742 | 3,340,716 | 1253 | 103,017 | | | 27,657 | | 36,490 | | | (26,486) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2500133 | | N/A | Equity/Index | MS- | 01/03/2025 | 09/17/2026 | 1,927 | 2,320,840 | 1310 | | 27,528 | | 19,701 | | 23,730 | | | (7,827) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2402884 | | N/A | Equity/Index | MS- | 05/17/2024 | 05/19/2026 | 3,957 | 4,900,000 | 1286 | 135,240 | | | 59,818 | | 48,915 | | | (33,624) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2509125 | | N/A | Equity/Index | MS- | 05/05/2025 | 04/05/2027 | 300 | 364,143 | 1235 | | 12,996 | | 11,955 | | 13,295 | | | (1,041) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2400681 | | N/A | Equity/Index | MS- | 02/09/2024 | 02/10/2026 | 3,683 | 4,500,000 | 1269 | 125,100 | | | 38,492 | | 41,470 | | | (31,103) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2404331 | | N/A | Equity/Index | MS- | 07/12/2024 | 07/14/2026 | 1,528 | 1,900,000 | 1292 | 52,250 | | | 27,093 | | 20,548 | | | (12,973) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2501421 | | N/A | Equity/Index | MS- | 01/24/2025 | 09/16/2026 | 99 | 120,216 | 1302 | | 1,736 | | 1,285 | | 1,360 | | | (451) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503256 | | N/A | Equity/Index | MS- | 02/14/2025 | 07/07/2026 | 1,994 | 2,429,529 | 1282 | | 40,822 | | 30,050 | | 31,043 | | | (10,773) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2505673 | | N/A | Equity/Index | MS- | 03/18/2025 | 08/26/2026 | 211 | 258,186 | 1289 | | 4,402 | | 3,530 | | 3,366 | | | (872) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309348 | | N/A | Equity/Index | MS- | 12/21/2023 | 10/24/2025 | 2,000 | 2,430,100 | 1237 | 83,180 | | | 14,320 | | 26,724 | | | (22,538) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2306672 | | N/A | Equity/Index | MS- | 08/01/2023 | 08/01/2025 | 1,216 | 1,500,000 | 1285 | 39,750 | | | 1,690 | | 95 | | | (9,869) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2502067 | | N/A | Equity/Index | MS- | 01/31/2025 | 02/02/2027 | 2,433 | 2,950,000 | 1249 | | 91,745 | | 73,119 | | 86,953 | | | (18,626) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2309157 | | N/A | Equity/Index | MS- | 12/12/2023 | 12/12/2025 | 1,837 | 2,200,000 | 1244 | 61,160 | | | 13,759 | | 27,114 | | | (15,185) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2507684 | | N/A | Equity/Index | MS- | 04/15/2025 | 09/19/2025 | 276 | 333,289 | 1255 | | 2,148 | | 2,148 | | 1,377 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401586 | | N/A | Equity/Index | MS- | 03/25/2024 | 03/25/2026 | 1,868 | 2,300,000 | 1279 | 63,480 | | | 23,282 | | 21,403 | | | (15,783) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2503147 | | N/A | Equity/Index | MS- | 02/12/2025 | 06/05/2026 | 400 | 485,732 | 1276 | | 7,924 | | 5,632 | | 6,355 | | | (2,293) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2308075 | | N/A | Equity/Index | MS- | 10/10/2023 | 10/10/2025 | 1,678 | 2,000,000 | 1242 | 52,800 | | | 7,315 | | 17,124 | | | (13,109) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2411235 | | N/A | Equity/Index | MS- | 12/26/2024 | 05/21/2026 | 1,300 | 1,572,441 | 1286 | 22,048 | | | 14,007 | | 16,303 | | | (7,825) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2504567 | | N/A | Equity/Index | MS- | 03/03/2025 | 07/17/2026 | 139 | 168,481 | 1285 | | 2,449 | | 1,866 | | 2,128 | | | (583) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2410069 | | N/A | Equity/Index | MS- | 12/09/2024 | 01/14/2026 | 186 | 227,975 | 1266 | 4,341 | | | 2,138 | | 1,963 | | | (1,964) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2511182 | | N/A | Equity/Index | MS- | 05/29/2025 | 03/25/2026 | 410 | 496,133 | 1279 | | 4,235 | | 4,235 | | 4,685 | | | | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2506126 | | N/A | Equity/Index | MS- | 03/25/2025 | 09/02/2026 | 2,100 | 2,563,869 | 1290 | | 41,900 | | 34,158 | | 33,969 | | | (7,741) | | | | .0001 |
| MSUSMSDA-EUROPEAN TA2401919 | | N/A | Equity/Index | MS- | 04/12/2024 | 04/14/2026 | 3,586 | 4,400,000 | 1275 | 121,000 | | | 47,702 | | 48,105 | | | (30,084) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MXUSCAST 1 YR TA2408461 | | N/A | Equity/Index | BOA | 11/12/2024 | 11/11/2025 | 248 | 70,702 | 285.27999999999997 | 2,304 | | | 2,304 | | 496 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2502507 | | N/A | Equity/Index | BOA | 02/06/2025 | 12/24/2025 | 422 | 123,933 | 289.35000000000002 | | 4,752 | | 4,752 | | 755 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2502333 | | N/A | Equity/Index | BOA | 02/04/2025 | 02/03/2026 | 1,249 | 366,681 | 294.94 | | 11,303 | | 11,303 | | 1,704 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2506971 | | N/A | Equity/Index | BOA | 04/08/2025 | 04/02/2026 | 216 | 58,558 | 279.26 | | 1,238 | | 1,238 | | 1,281 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2510450 | | N/A | Equity/Index | BOA | 05/20/2025 | 05/15/2026 | 595 | 165,559 | 277.60000000000002 | | 5,599 | | 5,599 | | 4,234 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2502914 | | N/A | Equity/Index | BOA | 02/11/2025 | 02/05/2026 | 100 | 29,559 | 293.54000000000002 | | 1,061 | | 1,061 | | 158 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2503490 | | N/A | Equity/Index | BOA | 02/19/2025 | 02/13/2026 | 426 | 125,632 | 295.06 | | 4,077 | | 4,077 | | 613 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2511458 | | N/A | Equity/Index | BOA | 06/03/2025 | 05/29/2026 | 375 | 104,711 | 277.07 | | 3,814 | | 3,814 | | 2,812 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2506286 | | N/A | Equity/Index | BOA | 03/28/2025 | 03/18/2026 | 616 | 176,583 | 284.77999999999997 | | 6,289 | | 6,289 | | 2,411 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2513184 | | N/A | Equity/Index | BOA | 06/27/2025 | 06/23/2026 | 1,426 | 391,950 | 278.52999999999997 | | 10,666 | | 10,666 | | 10,250 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2506860 | | N/A | Equity/Index | BOA | 04/07/2025 | 03/31/2026 | 420 | 114,072 | 288.45999999999998 | | 1,403 | | 1,403 | | 1,310 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2410660 | | N/A | Equity/Index | BOA | 12/18/2024 | 12/16/2025 | 288 | 83,039 | 289.72000000000003 | 2,552 | | | 2,552 | | 468 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2410341 | | N/A | Equity/Index | BOA | 12/13/2024 | 12/03/2025 | 34 | 9,866 | 289.04000000000002 | 339 | | | 339 | | 54 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2504090 | | N/A | Equity/Index | BOA | 02/26/2025 | 02/19/2026 | 186 | 53,990 | 294.91000000000003 | | 1,406 | | 1,406 | | 282 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2501804 | | N/A | Equity/Index | BOA | 01/29/2025 | 01/28/2026 | 531 | 154,717 | 291.17 | | 5,145 | | 5,145 | | 996 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2504004 | | N/A | Equity/Index | BOA | 02/25/2025 | 12/24/2025 | 418 | 121,078 | 289.35000000000002 | | 3,716 | | 3,716 | | 748 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2408558 | | N/A | Equity/Index | BOA | 11/14/2024 | 11/12/2025 | 131 | 37,241 | 285.08999999999997 | 1,176 | | | 1,176 | | 270 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2508959 | | N/A | Equity/Index | BOA | 05/02/2025 | 04/24/2026 | 509 | 140,627 | 276.26 | | 4,612 | | 4,612 | | 3,780 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2504091 | | N/A | Equity/Index | BOA | 02/26/2025 | 02/20/2026 | 369 | 107,110 | 293.16000000000003 | | 3,048 | | 3,048 | | 659 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2500508 | | N/A | Equity/Index | BOA | 01/10/2025 | 01/08/2026 | 577 | 168,726 | 290.81 | | 5,966 | | 5,966 | | 988 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2500715 | | N/A | Equity/Index | BOA | 01/14/2025 | 01/02/2026 | 34 | 9,891 | 291.07 | | 318 | | 318 | | 54 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2510809 | | N/A | Equity/Index | BOA | 05/23/2025 | 05/15/2026 | 255 | 71,130 | 276.85000000000002 | | 2,573 | | 2,573 | | 1,894 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2501256 | | N/A | Equity/Index | BOA | 01/22/2025 | 01/09/2026 | 15 | 4,388 | 292.42 | | 143 | | 143 | | 22 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2509778 | | N/A | Equity/Index | BOA | 05/12/2025 | 05/01/2026 | 468 | 130,305 | 275.83 | | 4,816 | | 4,816 | | 3,603 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2507781 | | N/A | Equity/Index | BOA | 04/17/2025 | 04/07/2026 | 1,968 | 542,519 | 271.60000000000002 | | 21,609 | | 21,609 | | 18,554 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2504858 | | N/A | Equity/Index | BOA | 03/07/2025 | 02/24/2026 | 88 | 24,820 | 291.95999999999998 | | 479 | | 479 | | 178 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2510811 | | N/A | Equity/Index | BOA | 05/23/2025 | 05/08/2026 | 181 | 50,488 | 278.58999999999997 | | 1,663 | | 1,663 | | 1,201 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2411095 | | N/A | Equity/Index | BOA | 12/24/2024 | 12/23/2025 | 1,287 | 375,135 | 289.22000000000003 | 13,578 | | | 13,578 | | 2,316 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2505525 | | N/A | Equity/Index | BOA | 03/17/2025 | 02/24/2026 | 865 | 245,193 | 289.66000000000003 | | 5,709 | | 5,709 | | 2,130 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2507262 | | N/A | Equity/Index | BOA | 04/11/2025 | 03/24/2026 | 532 | 146,369 | 286.83999999999997 | | 2,463 | | 2,463 | | 1,826 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2506285 | | N/A | Equity/Index | BOA | 03/28/2025 | 03/19/2026 | 646 | 185,182 | 285.64 | | 6,337 | | 6,337 | | 2,383 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2505636 | | N/A | Equity/Index | BOA | 03/18/2025 | 03/13/2026 | 1,375 | 390,129 | 283.67 | | 12,829 | | 12,829 | | 5,742 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2505522 | | N/A | Equity/Index | BOA | 03/17/2025 | 02/17/2026 | 298 | 84,471 | 294.77999999999997 | | 1,448 | | 1,448 | | 451 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MXUSCAST 1 YR TA2502038 | | N/A | Equity/Index | BOA | 01/31/2025 | 01/30/2026 | 165 | 48,358 | 292.25 | | 1,653 | | 1,653 | | 283 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2504603 | | N/A | Equity/Index | BOA | 03/04/2025 | 12/24/2025 | 418 | 119,853 | 289.350000000002 | | 3,118 | | 3,118 | | 748 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2409456 | | N/A | Equity/Index | BOA | 12/02/2024 | 11/19/2025 | 781 | 225,373 | 285.26 | 8,536 | | | 8,536 | | 1,665 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2508957 | | N/A | Equity/Index | BOA | 05/02/2025 | 04/15/2026 | 770 | 212,736 | 275.3 | | 7,230 | | 7,230 | | 5,958 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2512369 | | N/A | Equity/Index | BOA | 06/16/2025 | 06/10/2026 | 420 | 117,146 | 278.529999999997 | | 3,906 | | 3,906 | | 2,958 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2500588 | | N/A | Equity/Index | BOA | 01/13/2025 | 01/06/2026 | 198 | 57,951 | 288.8 | | 2,259 | | 2,259 | | 407 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2504003 | | N/A | Equity/Index | BOA | 02/25/2025 | 12/24/2025 | 246 | 71,256 | 291.48 | | 1,951 | | 1,951 | | 353 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2504258 | | N/A | Equity/Index | BOA | 02/28/2025 | 02/25/2026 | 384 | 111,556 | 289.660000000003 | | 3,813 | | 3,813 | | 950 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2502041 | | N/A | Equity/Index | BOA | 01/31/2025 | 01/22/2026 | 49 | 14,361 | 292.52 | | 481 | | 481 | | 78 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2504002 | | N/A | Equity/Index | BOA | 02/25/2025 | 02/24/2026 | 769 | 222,749 | 291.959999999998 | | 6,544 | | 6,544 | | 1,558 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2410263 | | N/A | Equity/Index | BOA | 12/12/2024 | 12/09/2025 | 760 | 221,160 | 289.089999999997 | 7,934 | | | 7,934 | | 1,251 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2512915 | | N/A | Equity/Index | BOA | 06/24/2025 | 06/23/2026 | 1,601 | 442,644 | 278.529999999997 | | 13,112 | | 13,112 | | 11,508 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2510337 | | N/A | Equity/Index | BOA | 05/19/2025 | 05/12/2026 | 660 | 182,992 | 278.43 | | 5,643 | | 5,643 | | 4,453 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2512448 | | N/A | Equity/Index | BOA | 06/17/2025 | 06/16/2026 | 640 | 178,950 | 278.92 | | 6,093 | | 6,093 | | 4,453 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2507077 | | N/A | Equity/Index | BOA | 04/09/2025 | 03/13/2026 | 812 | 223,332 | 283.67 | | 4,352 | | 4,352 | | 3,391 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2503397 | | N/A | Equity/Index | BOA | 02/18/2025 | 12/24/2025 | 246 | 72,516 | 291.48 | | 2,600 | | 2,600 | | 353 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2409531 | | N/A | Equity/Index | BOA | 12/03/2024 | 11/20/2025 | 52 | 15,030 | 287.100000000002 | 535 | | | 535 | | 91 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2509421 | | N/A | Equity/Index | BOA | 05/08/2025 | 05/01/2026 | 643 | 179,133 | 275.7 | | 6,745 | | 6,745 | | 4,987 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2507261 | | N/A | Equity/Index | BOA | 04/11/2025 | 03/13/2026 | 222 | 61,079 | 282.31 | | 1,312 | | 1,312 | | 1,021 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2501687 | | N/A | Equity/Index | BOA | 01/28/2025 | 01/27/2026 | 1,354 | 394,244 | 288.649999999998 | | 14,515 | | 14,515 | | 3,172 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2512450 | | N/A | Equity/Index | BOA | 06/17/2025 | 06/05/2026 | 137 | 38,307 | 278.25 | | 1,332 | | 1,332 | | 972 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2509422 | | N/A | Equity/Index | BOA | 05/08/2025 | 04/28/2026 | 303 | 84,413 | 276.790000000002 | | 3,006 | | 3,006 | | 2,196 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2512916 | | N/A | Equity/Index | BOA | 06/24/2025 | 06/18/2026 | 713 | 197,130 | 278.529999999997 | | 5,797 | | 5,797 | | 5,086 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2505526 | | N/A | Equity/Index | BOA | 03/17/2025 | 03/02/2026 | 434 | 123,022 | 288.98 | | 3,003 | | 3,003 | | 1,160 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2411185 | | N/A | Equity/Index | BOA | 12/26/2024 | 12/17/2025 | 79 | 22,859 | 288.959999999998 | 758 | | | 758 | | 140 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2407887 | | N/A | Equity/Index | BOA | 11/01/2024 | 10/28/2025 | 302 | 85,040 | 283.98 | 2,473 | | | 2,473 | | 624 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2502509 | | N/A | Equity/Index | BOA | 02/06/2025 | 02/05/2026 | 150 | 44,052 | 293.540000000002 | | 1,460 | | 1,460 | | 237 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2408034 | | N/A | Equity/Index | BOA | 11/05/2024 | 10/15/2025 | 112 | 31,489 | 282.18 | 959 | | | 959 | | 256 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2509236 | | N/A | Equity/Index | BOA | 05/06/2025 | 05/05/2026 | 1,360 | 380,705 | 276.279999999997 | | 14,810 | | 14,810 | | 10,270 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2504257 | | N/A | Equity/Index | BOA | 02/28/2025 | 02/26/2026 | 172 | 49,968 | 290.27 | | 1,663 | | 1,663 | | 406 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2411186 | | N/A | Equity/Index | BOA | 12/26/2024 | 12/19/2025 | 65 | 18,808 | 288.33 | 644 | | | 644 | | 125 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2511166 | | N/A | Equity/Index | BOA | 05/29/2025 | 05/22/2026 | 1,060 | 294,563 | 278.94 | | 9,148 | | 9,148 | | 7,066 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2509780 | | N/A | Equity/Index | BOA | 05/12/2025 | 04/29/2026 | 661 | 184,042 | 276.94 | | 6,432 | | 6,432 | | 4,758 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MXUSCAST 1 YR TA2410266 | | N/A | Equity/Index | BOA | 12/12/2024 | 11/18/2025 | 107 | 31,137 | 284.24 | 1,360 | | | 1,360 | | 252 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2411399 | | N/A | Equity/Index | BOA | 12/30/2024 | 12/18/2025 | 175 | 50,419 | 288.33 | 1,619 | | | 1,619 | | 333 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2501874 | | N/A | Equity/Index | BOA | 01/30/2025 | 01/29/2026 | 690 | 201,653 | 291.37 | | 6,907 | | 6,907 | | 1,277 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2506861 | | N/A | Equity/Index | BOA | 04/07/2025 | 03/27/2026 | 1,534 | 416,634 | 287.86 | | 5,262 | | 5,262 | | 4,933 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2504256 | | N/A | Equity/Index | BOA | 02/28/2025 | 02/27/2026 | 234 | 67,979 | 290.12 | | 2,282 | | 2,282 | | 562 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2509781 | | N/A | Equity/Index | BOA | 05/12/2025 | 05/06/2026 | 580 | 161,489 | 279.93 | | 4,907 | | 4,907 | | 3,540 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2505191 | | N/A | Equity/Index | BOA | 03/12/2025 | 02/24/2026 | 590 | 165,884 | 289.660000000003 | | 3,410 | | 3,410 | | 1,453 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2409532 | | N/A | Equity/Index | BOA | 12/03/2024 | 11/26/2025 | 38 | 10,984 | 287.5 | 386 | | | 386 | | 67 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2512216 | | N/A | Equity/Index | BOA | 06/13/2025 | 06/03/2026 | 215 | 60,187 | 279.23 | | 2,027 | | 2,027 | | 1,439 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2502508 | | N/A | Equity/Index | BOA | 02/06/2025 | 12/24/2025 | 210 | 61,673 | 291.48 | | 2,138 | | 2,138 | | 302 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2500590 | | N/A | Equity/Index | BOA | 01/13/2025 | 01/09/2026 | 323 | 94,536 | 292.42 | | 3,136 | | 3,136 | | 475 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2408559 | | N/A | Equity/Index | BOA | 11/14/2024 | 11/04/2025 | 119 | 33,829 | 280.350000000002 | 1,326 | | | 1,326 | | 384 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2508958 | | N/A | Equity/Index | BOA | 05/02/2025 | 04/23/2026 | 517 | 142,837 | 275.970000000003 | | 4,746 | | 4,746 | | 3,898 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2409270 | | N/A | Equity/Index | BOA | 11/27/2024 | 11/26/2025 | 106 | 30,475 | 289.24 | 921 | | | 921 | | 154 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2505104 | | N/A | Equity/Index | BOA | 03/11/2025 | 03/06/2026 | 228 | 63,715 | 282.67 | | 1,776 | | 1,776 | | 1,002 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2504857 | | N/A | Equity/Index | BOA | 03/07/2025 | 02/20/2026 | 245 | 69,100 | 292.26 | | 1,299 | | 1,299 | | 474 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2510451 | | N/A | Equity/Index | BOA | 05/20/2025 | 04/24/2026 | 234 | 65,111 | 277.12 | | 2,200 | | 2,200 | | 1,652 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2512917 | | N/A | Equity/Index | BOA | 06/24/2025 | 06/17/2026 | 592 | 163,676 | 279.61 | | 4,547 | | 4,547 | | 3,970 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2505524 | | N/A | Equity/Index | BOA | 03/17/2025 | 02/26/2026 | 220 | 62,361 | 290.12 | | 1,421 | | 1,421 | | 526 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2512449 | | N/A | Equity/Index | BOA | 06/17/2025 | 06/12/2026 | 314 | 87,798 | 279.94 | | 2,832 | | 2,832 | | 2,049 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2502738 | | N/A | Equity/Index | BOA | 02/10/2025 | 02/06/2026 | 81 | 24,029 | 293.68 | | 897 | | 897 | | 127 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2505706 | | N/A | Equity/Index | BOA | 03/19/2025 | 03/10/2026 | 726 | 206,750 | 280.649999999998 | | 8,189 | | 8,189 | | 3,719 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2502040 | | N/A | Equity/Index | BOA | 01/31/2025 | 01/23/2026 | 56 | 16,412 | 292.27 | | 556 | | 556 | | 92 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2410658 | | N/A | Equity/Index | BOA | 12/18/2024 | 12/12/2025 | 338 | 97,456 | 290.19 | 2,914 | | | 2,914 | | 507 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2503398 | | N/A | Equity/Index | BOA | 02/18/2025 | 02/13/2026 | 200 | 58,956 | 292.36 | | 2,148 | | 2,148 | | 369 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2410018 | | N/A | Equity/Index | BOA | 12/09/2024 | 12/04/2025 | 140 | 40,473 | 290.089999999997 | 1,266 | | | 1,266 | | 199 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2506618 | | N/A | Equity/Index | BOA | 04/03/2025 | 03/26/2026 | 201 | 56,131 | 287.37 | | 1,069 | | 1,069 | | 668 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2500972 | | N/A | Equity/Index | BOA | 01/17/2025 | 01/15/2026 | 266 | 78,494 | 292.67 | | 2,875 | | 2,875 | | 398 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2410264 | | N/A | Equity/Index | BOA | 12/12/2024 | 12/10/2025 | 228 | 66,348 | 289.86 | 2,298 | | | 2,298 | | 348 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2507263 | | N/A | Equity/Index | BOA | 04/11/2025 | 02/25/2026 | 592 | 162,877 | 289.660000000003 | | 2,137 | | 2,137 | | 1,464 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2509882 | | N/A | Equity/Index | BOA | 05/13/2025 | 05/08/2026 | 2,667 | 741,773 | 279.160000000003 | | 23,123 | | 23,123 | | 17,112 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2503492 | | N/A | Equity/Index | BOA | 02/19/2025 | 02/13/2026 | 318 | 93,781 | 292.36 | | 3,447 | | 3,447 | | 586 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2503034 | | N/A | Equity/Index | BOA | 02/12/2025 | 02/05/2026 | 314 | 92,665 | 293.540000000002 | | 3,250 | | 3,250 | | 496 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MXUSCAST 1 YR TA2507078 | | N/A | Equity/Index | BOA | 04/09/2025 | 03/20/2026 | 851 | 234,059 | 285.47000000000003 | | 4,153 | | 4,153 | | 3,188 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2512059 | | N/A | Equity/Index | BOA | 06/11/2025 | 06/05/2026 | 693 | 192,411 | 278.32 | | 6,091 | | 6,091 | | 4,899 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2409528 | | N/A | Equity/Index | BOA | 12/03/2024 | 12/02/2025 | 581 | 167,932 | 288.57 | 5,653 | | | 5,653 | | 958 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2407408 | | N/A | Equity/Index | BOA | 10/18/2024 | 10/10/2025 | 474 | 134,521 | 283.44 | 4,475 | | | 4,475 | | 886 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2410019 | | N/A | Equity/Index | BOA | 12/09/2024 | 12/05/2025 | 205 | 59,263 | 287.89 | 2,056 | | | 2,056 | | 372 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2503033 | | N/A | Equity/Index | BOA | 02/12/2025 | 02/11/2026 | 812 | 239,629 | 295.58999999999997 | | 7,706 | | 7,706 | | 1,098 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2510452 | | N/A | Equity/Index | BOA | 05/20/2025 | 05/12/2026 | 1,861 | 517,823 | 278.43 | | 16,749 | | 16,749 | | 12,557 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2511689 | | N/A | Equity/Index | BOA | 06/06/2025 | 06/02/2026 | 2,010 | 559,865 | 278.83 | | 18,130 | | 18,130 | | 13,739 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2501362 | | N/A | Equity/Index | BOA | 01/23/2025 | 01/22/2026 | 156 | 45,594 | 292.52 | | 1,482 | | 1,482 | | 248 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2501253 | | N/A | Equity/Index | BOA | 01/22/2025 | 01/21/2026 | 621 | 181,655 | 291.72000000000003 | | 6,204 | | 6,204 | | 1,059 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2506284 | | N/A | Equity/Index | BOA | 03/28/2025 | 03/03/2026 | 247 | 70,805 | 286.73 | | 2,255 | | 2,255 | | 793 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2508615 | | N/A | Equity/Index | BOA | 04/28/2025 | 04/22/2026 | 550 | 152,235 | 276.94 | | 4,961 | | 4,961 | | 3,912 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2506970 | | N/A | Equity/Index | BOA | 04/08/2025 | 04/02/2026 | 1,027 | 278,420 | 274.11 | | 7,815 | | 7,815 | | 8,342 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2501688 | | N/A | Equity/Index | BOA | 01/28/2025 | 12/24/2025 | 246 | 71,628 | 291.48 | | 2,212 | | 2,212 | | 353 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2409206 | | N/A | Equity/Index | BOA | 11/26/2024 | 10/31/2025 | 107 | 30,949 | 279.93 | 1,507 | | | 1,507 | | 352 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2502039 | | N/A | Equity/Index | BOA | 01/31/2025 | 01/29/2026 | 54 | 15,826 | 291.37 | | 563 | | 563 | | 100 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2500352 | | N/A | Equity/Index | BOA | 01/07/2025 | 12/30/2025 | 200 | 57,808 | 288.11 | | 1,972 | | 1,972 | | 420 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2500714 | | N/A | Equity/Index | BOA | 01/14/2025 | 01/13/2026 | 217 | 63,127 | 292.68 | | 1,905 | | 1,905 | | 320 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2510810 | | N/A | Equity/Index | BOA | 05/23/2025 | 05/19/2026 | 1,924 | 536,681 | 277.26 | | 19,125 | | 19,125 | | 14,051 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2511460 | | N/A | Equity/Index | BOA | 06/03/2025 | 05/22/2026 | 575 | 160,557 | 278.16000000000003 | | 5,503 | | 5,503 | | 4,009 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2508141 | | N/A | Equity/Index | BOA | 04/22/2025 | 04/17/2026 | 1,535 | 425,103 | 275.67 | | 14,859 | | 14,859 | | 11,662 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2506283 | | N/A | Equity/Index | BOA | 03/28/2025 | 03/02/2026 | 245 | 70,232 | 288.98 | | 1,994 | | 1,994 | | 655 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2506287 | | N/A | Equity/Index | BOA | 03/28/2025 | 03/12/2026 | 1,222 | 350,299 | 283.67 | | 13,051 | | 13,051 | | 5,088 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2411513 | | N/A | Equity/Index | BOA | 12/31/2024 | 12/11/2025 | 40 | 11,551 | 292.10000000000002 | 314 | | | 314 | | 48 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2508745 | | N/A | Equity/Index | BOA | 04/29/2025 | 04/22/2026 | 697 | 193,027 | 276.94 | | 6,329 | | 6,329 | | 4,957 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2411514 | | N/A | Equity/Index | BOA | 12/31/2024 | 12/30/2025 | 345 | 99,629 | 288.11 | 3,384 | | | 3,384 | | 725 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2506098 | | N/A | Equity/Index | BOA | 03/25/2025 | 03/13/2026 | 220 | 63,199 | 282.31 | | 2,589 | | 2,589 | | 1,012 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2503396 | | N/A | Equity/Index | BOA | 02/18/2025 | 12/24/2025 | 418 | 123,218 | 289.35000000000002 | | 4,882 | | 4,882 | | 748 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2501257 | | N/A | Equity/Index | BOA | 01/22/2025 | 11/12/2025 | 15 | 4,388 | 285.08999999999997 | | 189 | | 189 | | 31 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2411187 | | N/A | Equity/Index | BOA | 12/26/2024 | 12/24/2025 | 235 | 67,997 | 291.48 | 2,019 | | | 2,019 | | 338 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2411398 | | N/A | Equity/Index | BOA | 12/30/2024 | 12/17/2025 | 240 | 69,146 | 288.95999999999998 | 2,148 | | | 2,148 | | 425 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2409207 | | N/A | Equity/Index | BOA | 11/26/2024 | 11/06/2025 | 69 | 19,958 | 281.14999999999998 | 927 | | | 927 | | 208 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2506454 | | N/A | Equity/Index | BOA | 03/31/2025 | 03/25/2026 | 463 | 133,557 | 287.27 | | 4,621 | | 4,621 | | 1,545 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MXUSCAST 1 YR TA2506013 | | N/A | Equity/Index | BOA | 03/24/2025 | 03/17/2026 | 270 | 77,447 | 283.45999999999998 | | 2,965 | | 2,965 | | 1,159 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2409457 | | N/A | Equity/Index | BOA | 12/02/2024 | 11/28/2025 | 970 | 279,913 | 287.87 | 9,477 | | | 9,477 | | 1,671 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2511594 | | N/A | Equity/Index | BOA | 06/05/2025 | 06/02/2026 | 716 | 199,227 | 278.83 | | 6,365 | | 6,365 | | 4,894 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2505523 | | N/A | Equity/Index | BOA | 03/17/2025 | 02/19/2026 | 186 | 52,724 | 292.26 | | 1,053 | | 1,053 | | 358 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2500509 | | N/A | Equity/Index | BOA | 01/10/2025 | 12/31/2025 | 40 | 11,697 | 288.77999999999997 | | 450 | | 450 | | 79 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2501573 | | N/A | Equity/Index | BOA | 01/27/2025 | 01/16/2026 | 106 | 30,597 | 293.24 | | 790 | | 790 | | 151 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2507536 | | N/A | Equity/Index | BOA | 04/14/2025 | 04/08/2026 | 600 | 164,700 | 271.10000000002 | | 6,378 | | 6,378 | | 5,821 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2409459 | | N/A | Equity/Index | BOA | 12/02/2024 | 10/24/2025 | 86 | 24,817 | 283.97000000003 | 971 | | | 971 | | 172 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2411396 | | N/A | Equity/Index | BOA | 12/30/2024 | 12/24/2025 | 166 | 47,826 | 291.48 | 1,330 | 1,330 | | 1,330 | | 238 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2500353 | | N/A | Equity/Index | BOA | 01/07/2025 | 12/24/2025 | 80 | 23,123 | 291.48 | | 665 | | 665 | | 115 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2501169 | | N/A | Equity/Index | BOA | 01/21/2025 | 01/16/2026 | 134 | 39,090 | 295.08999999997 | | 1,076 | | 1,076 | | 158 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2508960 | | N/A | Equity/Index | BOA | 05/02/2025 | 04/28/2026 | 641 | 177,095 | 276.79000000002 | | 5,679 | | 5,679 | | 4,646 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2410781 | | N/A | Equity/Index | BOA | 12/20/2024 | 12/18/2025 | 84 | 24,185 | 288.33 | 780 | | | 780 | | 160 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2511370 | | N/A | Equity/Index | BOA | 06/02/2025 | 05/27/2026 | 1,050 | 292,772 | 277.8 | | 10,059 | | 10,059 | | 7,534 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2510951 | | N/A | Equity/Index | BOA | 05/27/2025 | 05/22/2026 | 1,694 | 470,593 | 278.08 | | 15,195 | | 15,195 | | 11,866 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2407888 | | N/A | Equity/Index | BOA | 11/01/2024 | 10/30/2025 | 677 | 190,636 | 282.61 | 5,951 | | | 5,951 | | 1,661 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2508140 | | N/A | Equity/Index | BOA | 04/22/2025 | 04/21/2026 | 2,064 | 571,604 | 275.67 | | 20,083 | | 20,083 | | 15,784 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2505527 | | N/A | Equity/Index | BOA | 03/17/2025 | 03/05/2026 | 392 | 111,116 | 282.67 | | 3,755 | | 3,755 | | 1,717 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2507079 | | N/A | Equity/Index | BOA | 04/09/2025 | 03/27/2026 | 510 | 140,270 | 286.66000000003 | | 2,351 | | 2,351 | | 1,792 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2508614 | | N/A | Equity/Index | BOA | 04/28/2025 | 04/15/2026 | 578 | 159,985 | 275.3 | | 5,601 | | 5,601 | | 4,472 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2500444 | | N/A | Equity/Index | BOA | 01/08/2025 | 01/07/2026 | 75 | 21,811 | 289.04000000002 | | 777 | | 777 | | 151 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2507728 | | N/A | Equity/Index | BOA | 04/16/2025 | 04/07/2026 | 350 | 96,569 | 271.60000000002 | | 3,889 | | 3,889 | | 3,300 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2503489 | | N/A | Equity/Index | BOA | 02/19/2025 | 02/12/2026 | 171 | 50,430 | 295.11 | | 1,631 | | 1,631 | | 244 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2511957 | | N/A | Equity/Index | BOA | 06/10/2025 | 06/05/2026 | 513 | 142,886 | 278.25 | | 4,750 | | 4,750 | | 3,641 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2509883 | | N/A | Equity/Index | BOA | 05/13/2025 | 05/07/2026 | 697 | 193,857 | 279.58999999997 | | 5,904 | | 5,904 | | 4,350 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2512214 | | N/A | Equity/Index | BOA | 06/13/2025 | 06/12/2026 | 364 | 101,898 | 278.47000000003 | | 3,600 | | 3,600 | | 2,581 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2409205 | | N/A | Equity/Index | BOA | 11/26/2024 | 11/25/2025 | 86 | 24,875 | 288.5 | 847 | | | 847 | | 135 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2501574 | | N/A | Equity/Index | BOA | 01/27/2025 | 01/23/2026 | 128 | 36,947 | 290.74 | | 1,092 | | 1,092 | | 242 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2505105 | | N/A | Equity/Index | BOA | 03/11/2025 | 03/06/2026 | 451 | 126,032 | 282.04000000002 | | 3,626 | | 3,626 | | 2,073 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2409111 | | N/A | Equity/Index | BOA | 11/25/2024 | 11/07/2025 | 426 | 122,901 | 286.12 | 4,413 | | | 4,413 | | 749 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2409112 | | N/A | Equity/Index | BOA | 11/25/2024 | 11/21/2025 | 359 | 103,572 | 288.44 | 3,385 | | | 3,385 | | 547 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2502913 | | N/A | Equity/Index | BOA | 02/11/2025 | 02/10/2026 | 551 | 162,870 | 296.66000000003 | | 5,091 | | 5,091 | | 668 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2504604 | | N/A | Equity/Index | BOA | 03/04/2025 | 12/24/2025 | 170 | 48,744 | 291.48 | | 1,125 | | 1,125 | | 244 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2509779 | | N/A | Equity/Index | BOA | 05/12/2025 | 05/05/2026 | 255 | 71,000 | 276.27999999997 | | 2,578 | | 2,578 | | 1,926 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MXUSCAST 1 YR TA2504601 | | N/A | Equity/Index | BOA | 03/04/2025 | 03/03/2026 | 1,922 | 551,095 | 288.98 | | 16,222 | | 16,222 | | 5,161 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2501258 | | N/A | Equity/Index | BOA | 01/22/2025 | 11/18/2025 | 12 | 3,510 | 284.24 | | 158 | | 158 | | 28 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2510167 | | N/A | Equity/Index | BOA | 05/16/2025 | 05/14/2026 | 303 | 83,886 | 276.68 | | 2,785 | | 2,785 | | 2,269 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2507655 | | N/A | Equity/Index | BOA | 04/15/2025 | 04/14/2026 | 4,073 | 1,121,297 | 274.5 | | 38,490 | | 38,490 | | 32,953 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2410265 | | N/A | Equity/Index | BOA | 12/12/2024 | 12/11/2025 | 98 | 28,518 | 292.10000000000002 | 891 | | | 891 | | 118 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2507076 | | N/A | Equity/Index | BOA | 04/09/2025 | 03/17/2026 | 406 | 111,666 | 283.45999999998 | | 2,221 | | 2,221 | | 1,742 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2511459 | | N/A | Equity/Index | BOA | 06/03/2025 | 05/27/2026 | 486 | 135,706 | 277.8 | | 4,763 | | 4,763 | | 3,487 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2508142 | | N/A | Equity/Index | BOA | 04/22/2025 | 04/10/2026 | 508 | 140,686 | 275.13 | | 5,009 | | 5,009 | | 3,938 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2511955 | | N/A | Equity/Index | BOA | 06/10/2025 | 06/09/2026 | 2,176 | 606,081 | 278.39999999998 | | 20,106 | | 20,106 | | 15,413 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2508143 | | N/A | Equity/Index | BOA | 04/22/2025 | 04/10/2026 | 229 | 63,419 | 274.01 | | 2,384 | | 2,384 | | 1,894 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2512215 | | N/A | Equity/Index | BOA | 06/13/2025 | 06/11/2026 | 173 | 48,430 | 277.64999999998 | | 1,778 | | 1,778 | | 1,281 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2411397 | | N/A | Equity/Index | BOA | 12/30/2024 | 12/24/2025 | 425 | 122,447 | 289.35000000002 | 3,778 | 3,778 | | 3,778 | | 760 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2503491 | | N/A | Equity/Index | BOA | 02/19/2025 | 02/18/2026 | 1,029 | 303,462 | 294.77999999997 | | 10,043 | | 10,043 | | 1,568 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2502450 | | N/A | Equity/Index | BOA | 02/05/2025 | 02/04/2026 | 2,026 | 594,712 | 293.58 | | 19,531 | | 19,531 | | 3,166 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2512447 | | N/A | Equity/Index | BOA | 06/17/2025 | 06/10/2026 | 847 | 236,830 | 278.52999999997 | | 8,165 | | 8,165 | | 5,966 | | | | | | | .0001 |
| MXUSCAST 1 YR TA2501255 | | N/A | Equity/Index | BOA | 01/22/2025 | 01/14/2026 | 17 | 4,973 | 290.91000000003 | | 175 | | 175 | | 30 | | | | | | | .0001 |
| MXUSCAST 2 YR TA2408776 | | N/A | Equity/Index | BOA | 11/20/2024 | 11/18/2026 | 250 | 71,775 | 284.24 | 3,510 | | | 2,438 | | 1,675 | | | (874) | | | | .0001 |
| MXUSCAST 2 YR TA2410340 | | N/A | Equity/Index | BOA | 12/13/2024 | 12/10/2026 | 35 | 10,157 | 289.86 | 459 | | | 334 | | 184 | | | (115) | | | | .0001 |
| MXUSCAST 2 YR TA2501875 | | N/A | Equity/Index | BOA | 01/30/2025 | 01/08/2027 | 365 | 106,671 | 290.81 | | 4,942 | | 3,887 | | 1,910 | | | (1,056) | | | | .0001 |
| MXUSCAST 2 YR TA2512796 | | N/A | Equity/Index | BOA | 06/23/2025 | 06/16/2027 | 2,112 | 588,762 | 278.92 | | 26,316 | | 26,060 | | 21,606 | | | (255) | | | | .0001 |
| MXUSCAST 2 YR TA2505038 | | N/A | Equity/Index | BOA | 03/10/2025 | 02/23/2027 | 262 | 73,530 | 291.95999999998 | | 2,190 | | 1,847 | | 1,387 | | | (344) | | | | .0001 |
| MXUSCAST 2 YR TA2508316 | | N/A | Equity/Index | BOA | 04/24/2025 | 04/16/2027 | 788 | 218,371 | 275.91000000003 | | 10,236 | | 9,285 | | 8,669 | | | (951) | | | | .0001 |
| MXUSCAST 2 YR TA2504005 | | N/A | Equity/Index | BOA | 02/25/2025 | 02/24/2027 | 520 | 150,623 | 291.95999999998 | | 6,245 | | 5,173 | | 2,758 | | | (1,072) | | | | .0001 |
| MXUSCAST 2 YR TA2500507 | | N/A | Equity/Index | BOA | 01/10/2025 | 01/08/2027 | 1,313 | 383,947 | 290.81 | | 18,001 | | 13,805 | | 6,876 | | | (4,196) | | | | .0001 |
| MXUSCAST 2 YR TA2508810 | | N/A | Equity/Index | BOA | 04/30/2025 | 04/23/2027 | 947 | 262,054 | 276.26 | | 12,017 | | 11,002 | | 10,328 | | | (1,015) | | | | .0001 |
| MXUSCAST 2 YR TA2506699 | | N/A | Equity/Index | BOA | 04/04/2025 | 03/11/2027 | 357 | 97,857 | 279.45 | | 3,566 | | 3,135 | | 3,325 | | | (431) | | | | .0001 |
| MXUSCAST 2 YR TA2513183 | | N/A | Equity/Index | BOA | 06/27/2025 | 06/11/2027 | 181 | 49,750 | 278.04000000002 | | 1,995 | | 1,992 | | 1,907 | | | (3) | | | | .0001 |
| MXUSCAST 2 YR TA2411401 | | N/A | Equity/Index | BOA | 12/30/2024 | 12/24/2026 | 154 | 44,369 | 289.35000000002 | 1,896 | | | 1,419 | | 847 | | | (475) | | | | .0001 |
| MXUSCAST 2 YR TA2511533 | | N/A | Equity/Index | BOA | 06/04/2025 | 06/02/2027 | 2,184 | 609,816 | 278.83 | | 27,824 | | 26,829 | | 22,208 | | | (995) | | | | .0001 |
| MXUSCAST 2 YR TA2508744 | | N/A | Equity/Index | BOA | 04/29/2025 | 04/23/2027 | 296 | 81,974 | 275.97000000003 | | 3,824 | | 3,496 | | 3,264 | | | (328) | | | | .0001 |
| MXUSCAST 2 YR TA2410661 | | N/A | Equity/Index | BOA | 12/18/2024 | 12/17/2026 | 200 | 57,666 | 288.95999999998 | 2,526 | | | 1,853 | | 1,110 | | | (628) | | | | .0001 |
| MXUSCAST 2 YR TA2411515 | | N/A | Equity/Index | BOA | 12/31/2024 | 12/30/2026 | 127 | 36,675 | 288.11 | 1,675 | | | 1,260 | | 748 | | | (415) | | | | .0001 |
| MXUSCAST 2 YR TA2510164 | | N/A | Equity/Index | BOA | 05/16/2025 | 05/12/2027 | 550 | 152,268 | 278.43 | | 6,479 | | 6,094 | | 5,595 | | | (385) | | | | .0001 |
| MXUSCAST 2 YR TA2508955 | | N/A | Equity/Index | BOA | 05/02/2025 | 04/23/2027 | 225 | 62,163 | 276.05 | | 2,819 | | 2,595 | | 2,473 | | | (224) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MXUSCAST 2 YR TA2510165 | | N/A | Equity/Index | BOA | 05/16/2025 | 05/07/2027 | 180 | 49,833 | 279.05 | | 2,070 | | 1,946 | | 1,781 | | | (124) | | | | .0001 |
| MXUSCAST 2 YR TA2508956 | | N/A | Equity/Index | BOA | 05/02/2025 | 04/29/2027 | 1,046 | 288,989 | 276.94 | | 12,761 | | 11,757 | | 11,163 | | | (1,005) | | | | .0001 |
| MXUSCAST 2 YR TA2510163 | | N/A | Equity/Index | BOA | 05/16/2025 | 05/13/2027 | 207 | 57,308 | 278.13 | | 2,465 | | 2,319 | | 2,132 | | | (146) | | | | .0001 |
| MXUSCAST 2 YR TA2410268 | | N/A | Equity/Index | BOA | 12/12/2024 | 11/12/2026 | 57 | 16,587 | 285.08999999999997 | 884 | | | 631 | | 363 | | | (229) | | | | .0001 |
| MXUSCAST 2 YR TA2509238 | | N/A | Equity/Index | BOA | 05/06/2025 | 04/30/2027 | 357 | 99,935 | 276.27999999999997 | | 5,059 | | 4,674 | | 3,909 | | | (385) | | | | .0001 |
| MXUSCAST 2 YR TA2501168 | | N/A | Equity/Index | BOA | 01/21/2025 | 01/15/2027 | 47 | 13,711 | 295.08999999999997 | | 544 | | 423 | | 201 | | | (120) | | | | .0001 |
| MXUSCAST 2 YR TA2500713 | | N/A | Equity/Index | BOA | 01/14/2025 | 01/08/2027 | 90 | 26,182 | 292.42 | | 1,105 | | 850 | | 435 | | | (255) | | | | .0001 |
| MXUSCAST 2 YR TA2509237 | | N/A | Equity/Index | BOA | 05/06/2025 | 04/30/2027 | 723 | 202,389 | 275.7 | | 10,433 | | 9,639 | | 8,091 | | | (794) | | | | .0001 |
| MXUSCAST 2 YR TA2409203 | | N/A | Equity/Index | BOA | 11/26/2024 | 11/25/2026 | 203 | 58,716 | 288.5 | 2,686 | | | 1,889 | | 1,115 | | | (668) | | | | .0001 |
| MXUSCAST 2 YR TA2409530 | | N/A | Equity/Index | BOA | 12/03/2024 | 11/20/2026 | 71 | 20,522 | 287.10000000002 | 972 | | | 688 | | 415 | | | (246) | | | | .0001 |
| MXUSCAST 2 YR TA2509239 | | N/A | Equity/Index | BOA | 05/06/2025 | 04/30/2027 | 274 | 76,701 | 276.72000000003 | | 3,825 | | 3,534 | | 2,950 | | | (291) | | | | .0001 |
| MXUSCAST 2 YR TA2508746 | | N/A | Equity/Index | BOA | 04/29/2025 | 02/12/2027 | 211 | 58,434 | 295.10000000002 | | 1,239 | | 1,121 | | 942 | | | (118) | | | | .0001 |
| MXUSCAST 2 YR TA2410782 | | N/A | Equity/Index | BOA | 12/20/2024 | 12/16/2026 | 444 | 127,836 | 289.72000000003 | 5,372 | | | 3,961 | | 2,369 | | | (1,345) | | | | .0001 |
| MXUSCAST 2 YR TA2501877 | | N/A | Equity/Index | BOA | 01/30/2025 | 01/22/2027 | 66 | 19,289 | 292.52 | | 851 | | 673 | | 325 | | | (178) | | | | .0001 |
| MXUSCAST 2 YR TA2505036 | | N/A | Equity/Index | BOA | 03/10/2025 | 02/25/2027 | 177 | 49,675 | 290.16000000003 | | 1,584 | | 1,336 | | 1,021 | | | (248) | | | | .0001 |
| MXUSCAST 2 YR TA2512058 | | N/A | Equity/Index | BOA | 06/11/2025 | 06/03/2027 | 594 | 164,924 | 279.23 | | 7,003 | | 6,819 | | 5,952 | | | (185) | | | | .0001 |
| MXUSCAST 2 YR TA2511083 | | N/A | Equity/Index | BOA | 05/28/2025 | 05/21/2027 | 1,165 | 323,870 | 278.94 | | 14,062 | | 13,419 | | 11,696 | | | (643) | | | | .0001 |
| MXUSCAST 2 YR TA2508315 | | N/A | Equity/Index | BOA | 04/24/2025 | 04/09/2027 | 320 | 88,678 | 275.13 | | 4,250 | | 3,851 | | 3,609 | | | (399) | | | | .0001 |
| MXUSCAST 2 YR TA2511954 | | N/A | Equity/Index | BOA | 06/10/2025 | 06/09/2027 | 2,869 | 799,103 | 278.39999999998 | | 36,092 | | 35,100 | | 29,791 | | | (992) | | | | .0001 |
| MXUSCAST 2 YR TA2501254 | | N/A | Equity/Index | BOA | 01/22/2025 | 01/21/2027 | 237 | 69,327 | 291.72000000003 | | 3,176 | | 2,482 | | 1,211 | | | (694) | | | | .0001 |
| MXUSCAST 2 YR TA2501686 | | N/A | Equity/Index | BOA | 01/28/2025 | 01/27/2027 | 1,163 | 338,631 | 288.64999999998 | | 16,363 | | 12,924 | | 6,934 | | | (3,439) | | | | .0001 |
| MXUSCAST 2 YR TA2508612 | | N/A | Equity/Index | BOA | 04/28/2025 | 04/09/2027 | 181 | 50,099 | 274.74 | | 2,404 | | 2,190 | | 2,071 | | | (213) | | | | .0001 |
| MXUSCAST 2 YR TA2504602 | | N/A | Equity/Index | BOA | 03/04/2025 | 03/03/2027 | 787 | 225,657 | 288.98 | | 9,413 | | 7,887 | | 4,832 | | | (1,526) | | | | .0001 |
| MXUSCAST 2 YR TA2504481 | | N/A | Equity/Index | BOA | 03/03/2025 | 02/12/2027 | 348 | 100,565 | 292.36 | | 3,985 | | 3,317 | | 1,779 | | | (668) | | | | .0001 |
| MXUSCAST 2 YR TA2408460 | | N/A | Equity/Index | BOA | 11/12/2024 | 11/11/2026 | 355 | 101,207 | 285.27999999997 | 4,491 | | | 3,072 | | 2,240 | | | (1,117) | | | | .0001 |
| MXUSCAST 2 YR TA2510812 | | N/A | Equity/Index | BOA | 05/23/2025 | 05/21/2027 | 1,863 | 519,665 | 278.07 | | 24,089 | | 22,924 | | 19,336 | | | (1,165) | | | | .0001 |
| MXUSCAST 2 YR TA2410975 | | N/A | Equity/Index | BOA | 12/23/2024 | 12/18/2026 | 355 | 102,673 | 287.92 | 4,768 | | | 3,523 | | 2,075 | | | (1,192) | | | | .0001 |
| MXUSCAST 2 YR TA2508809 | | N/A | Equity/Index | BOA | 04/30/2025 | 04/23/2027 | 477 | 131,995 | 276.08 | | 6,091 | | 5,577 | | 5,238 | | | (515) | | | | .0001 |
| MXUSCAST 2 YR TA2510807 | | N/A | Equity/Index | BOA | 05/23/2025 | 05/12/2027 | 244 | 68,061 | 278.43 | | 3,104 | | 2,952 | | 2,482 | | | (152) | | | | .0001 |
| MXUSCAST 2 YR TA2501876 | | N/A | Equity/Index | BOA | 01/30/2025 | 01/29/2027 | 365 | 106,671 | 291.37 | | 4,906 | | 3,888 | | 1,919 | | | (1,018) | | | | .0001 |
| MXUSCAST 2 YR TA2512055 | | N/A | Equity/Index | BOA | 06/11/2025 | 06/04/2027 | 822 | 228,228 | 278.25 | | 10,037 | | 9,773 | | 8,553 | | | (264) | | | | .0001 |
| MXUSCAST 2 YR TA2408557 | | N/A | Equity/Index | BOA | 11/14/2024 | 11/12/2026 | 165 | 46,906 | 285.08999999997 | 2,039 | | | 1,400 | | 1,052 | | | (508) | | | | .0001 |
| MXUSCAST 2 YR TA2508811 | | N/A | Equity/Index | BOA | 04/30/2025 | 04/28/2027 | 271 | 74,991 | 276.79000000002 | | 3,390 | | 3,106 | | 2,907 | | | (284) | | | | .0001 |
| MXUSCAST 2 YR TA2410784 | | N/A | Equity/Index | BOA | 12/20/2024 | 12/11/2026 | 97 | 27,928 | 290.19 | 1,152 | | | 847 | | 502 | | | (291) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MXUSCAST 2 YR TA2507075 | | N/A | Equity/Index | BOA | 04/09/2025 | 03/25/2027 | 487 | 133,944 | 287.29000000000002 | | 3,808 | | 3,371 | | 3,305 | | | (437) | | | | .0001 |
| MXUSCAST 2 YR TA2500826 | | N/A | Equity/Index | BOA | 01/15/2025 | 01/14/2027 | 69 | 20,194 | 290.91000000000003 | | 953 | | 736 | | 363 | | | (217) | | | | .0001 |
| MXUSCAST 2 YR TA2507656 | | N/A | Equity/Index | BOA | 04/15/2025 | 04/14/2027 | 879 | 241,989 | 274.5 | | 11,225 | | 10,053 | | 10,187 | | | (1,172) | | | | .0001 |
| MXUSCAST 2 YR TA2507259 | | N/A | Equity/Index | BOA | 04/11/2025 | 02/26/2027 | 182 | 50,074 | 290.17 | | 1,245 | | 1,103 | | 1,050 | | | (142) | | | | .0001 |
| MXUSCAST 2 YR TA2511956 | | N/A | Equity/Index | BOA | 06/10/2025 | 06/04/2027 | 560 | 155,977 | 279.22000000000003 | | 6,838 | | 6,648 | | 5,618 | | | (189) | | | | .0001 |
| MXUSCAST 2 YR TA2512918 | | N/A | Equity/Index | BOA | 06/24/2025 | 06/23/2027 | 3,197 | 883,907 | 278.52999999997 | | 37,085 | | 36,780 | | 33,345 | | | (306) | | | | .0001 |
| MXUSCAST 2 YR TA2502592 | | N/A | Equity/Index | BOA | 02/07/2025 | 02/05/2027 | 483 | 142,041 | 293.54000000002 | | 6,453 | | 5,198 | | 2,311 | | | (1,255) | | | | .0001 |
| MXUSCAST 2 YR TA2511837 | | N/A | Equity/Index | BOA | 06/09/2025 | 06/04/2027 | 3,279 | 912,874 | 278.54000000002 | | 40,725 | | 39,544 | | 33,752 | | | (1,181) | | | | .0001 |
| MXUSCAST 2 YR TA2410783 | | N/A | Equity/Index | BOA | 12/20/2024 | 12/18/2026 | 95 | 27,352 | 288.33 | 1,205 | | | 889 | | 544 | | | (301) | | | | .0001 |
| MXUSCAST 2 YR TA2500712 | | N/A | Equity/Index | BOA | 01/14/2025 | 01/13/2027 | 853 | 248,146 | 292.68 | | 10,424 | | 8,033 | | 4,107 | | | (2,391) | | | | .0001 |
| MXUSCAST 2 YR TA2507260 | | N/A | Equity/Index | BOA | 04/11/2025 | 02/26/2027 | 224 | 61,629 | 290.27 | | 1,525 | | 1,351 | | 1,286 | | | (174) | | | | .0001 |
| MXUSCAST 2 YR TA2511836 | | N/A | Equity/Index | BOA | 06/09/2025 | 06/04/2027 | 300 | 83,520 | 278.25 | | 3,765 | | 3,656 | | 3,122 | | | (109) | | | | .0001 |
| MXUSCAST 2 YR TA2504773 | | N/A | Equity/Index | BOA | 03/06/2025 | 02/18/2027 | 675 | 190,802 | 294.77999999997 | | 5,522 | | 4,623 | | 3,100 | | | (898) | | | | .0001 |
| MXUSCAST 2 YR TA2512795 | | N/A | Equity/Index | BOA | 06/23/2025 | 06/11/2027 | 180 | 50,179 | 278.02999999997 | | 2,304 | | 2,282 | | 1,897 | | | (22) | | | | .0001 |
| MXUSCAST 2 YR TA2506700 | | N/A | Equity/Index | BOA | 04/04/2025 | 03/25/2027 | 303 | 83,055 | 286.66000000003 | | 2,324 | | 2,049 | | 2,114 | | | (276) | | | | .0001 |
| MXUSCAST 2 YR TA2500351 | | N/A | Equity/Index | BOA | 01/07/2025 | 01/06/2027 | 344 | 99,430 | 288.8 | | 4,472 | | 3,403 | | 1,979 | | | (1,069) | | | | .0001 |
| MXUSCAST 2 YR TA2510162 | | N/A | Equity/Index | BOA | 05/16/2025 | 05/14/2027 | 456 | 126,244 | 277.60000000002 | | 5,536 | | 5,208 | | 4,795 | | | (328) | | | | .0001 |
| MXUSCAST 2 YR TA2512797 | | N/A | Equity/Index | BOA | 06/23/2025 | 06/11/2027 | 351 | 97,848 | 279.94 | | 4,212 | | 4,171 | | 3,443 | | | (41) | | | | .0001 |
| MXUSCAST 2 YR TA2411400 | | N/A | Equity/Index | BOA | 12/30/2024 | 12/18/2026 | 239 | 68,858 | 288.33 | 3,033 | | | 2,263 | | 1,369 | | | (766) | | | | .0001 |
| MXUSCAST 2 YR TA2513027 | | N/A | Equity/Index | BOA | 06/25/2025 | 06/24/2027 | 4,101 | 1,133,762 | 276.48 | | 51,139 | | 50,788 | | 46,142 | | | (351) | | | | .0001 |
| MXUSCAST 2 YR TA2502337 | | N/A | Equity/Index | BOA | 02/04/2025 | 01/29/2027 | 73 | 21,431 | 291.37 | | 1,023 | | 817 | | 384 | | | (207) | | | | .0001 |
| MXUSCAST 2 YR TA2511456 | | N/A | Equity/Index | BOA | 06/03/2025 | 05/28/2027 | 179 | 49,982 | 277.61 | | 2,370 | | 2,281 | | 1,899 | | | (89) | | | | .0001 |
| MXUSCAST 2 YR TA2505192 | | N/A | Equity/Index | BOA | 03/12/2025 | 02/25/2027 | 227 | 63,823 | 290.27 | | 2,061 | | 1,744 | | 1,303 | | | (318) | | | | .0001 |
| MXUSCAST 2 YR TA2513028 | | N/A | Equity/Index | BOA | 06/25/2025 | 06/17/2027 | 1,409 | 389,532 | 278.52999999997 | | 16,302 | | 16,189 | | 14,635 | | | (113) | | | | .0001 |
| MXUSCAST 2 YR TA2502336 | | N/A | Equity/Index | BOA | 02/04/2025 | 01/29/2027 | 48 | 14,092 | 292.25 | | 655 | | 523 | | 242 | | | (132) | | | | .0001 |
| MXUSCAST 2 YR TA2510808 | | N/A | Equity/Index | BOA | 05/23/2025 | 05/07/2027 | 180 | 50,209 | 279.05 | | 2,236 | | 2,125 | | 1,781 | | | (110) | | | | .0001 |
| MXUSCAST 2 YR TA2508613 | | N/A | Equity/Index | BOA | 04/28/2025 | 04/22/2027 | 384 | 106,287 | 276.94 | | 4,769 | | 4,354 | | 4,078 | | | (416) | | | | .0001 |
| MXUSCAST 2 YR TA2409458 | | N/A | Equity/Index | BOA | 12/02/2024 | 11/27/2026 | 328 | 94,651 | 287.5 | 4,372 | | | 3,104 | | 1,898 | | | (1,093) | | | | .0001 |
| MXUSCAST 2 YR TA2506972 | | N/A | Equity/Index | BOA | 04/08/2025 | 04/07/2027 | 1,113 | 301,734 | 271.60000000002 | | 13,401 | | 11,873 | | 14,301 | | | (1,528) | | | | .0001 |
| MXUSCAST 2 YR TA2411096 | | N/A | Equity/Index | BOA | 12/24/2024 | 12/23/2026 | 253 | 73,744 | 289.22000000003 | 3,522 | | | 2,616 | | 1,398 | | | (877) | | | | .0001 |
| MXUSCAST 2 YR TA2500350 | | N/A | Equity/Index | BOA | 01/07/2025 | 12/31/2026 | 900 | 260,136 | 291.07 | | 10,827 | | 8,218 | | 4,597 | | | (2,609) | | | | .0001 |
| MXUSCAST 2 YR TA2409113 | | N/A | Equity/Index | BOA | 11/25/2024 | 11/20/2026 | 72 | 20,772 | 287.77 | 946 | | | 663 | | 407 | | | (237) | | | | .0001 |
| MXUSCAST 2 YR TA2511084 | | N/A | Equity/Index | BOA | 05/28/2025 | 05/21/2027 | 1,489 | 413,942 | 278.08 | | 18,508 | | 17,662 | | 15,446 | | | (846) | | | | .0001 |
| MXUSCAST 2 YR TA2409529 | | N/A | Equity/Index | BOA | 12/03/2024 | 12/02/2026 | 198 | 57,230 | 288.57 | 2,602 | | | 1,855 | | 1,095 | | | (647) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MXUSCAST 2 YR TA2503035 | | N/A | Equity/Index | BOA | 02/12/2025 | 02/10/2027 | 313 | 92,369 | 296.66000000003 | | 3,913 | | 3,170 | | 1,295 | | | (743) | | | | .0001 |
| MXUSCAST 2 YR TA2510806 | | N/A | Equity/Index | BOA | 05/23/2025 | 05/19/2027 | 823 | 229,568 | 277.26 | | 10,921 | | 10,392 | | 8,794 | | | (529) | | | | .0001 |
| MXUSCAST 2 YR TA2512056 | | N/A | Equity/Index | BOA | 06/11/2025 | 06/10/2027 | 1,250 | 347,063 | 278.52999999997 | | 15,163 | | 14,767 | | 12,925 | | | (396) | | | | .0001 |
| MXUSCAST 2 YR TA2505035 | | N/A | Equity/Index | BOA | 03/10/2025 | 02/24/2027 | 212 | 59,498 | 289.66000000003 | | 1,931 | | 1,629 | | 1,250 | | | (303) | | | | .0001 |
| MXUSCAST 2 YR TA2503156 | | N/A | Equity/Index | BOA | 02/13/2025 | 02/11/2027 | 617 | 182,052 | 295.58999999997 | | 7,978 | | 6,474 | | 2,696 | | | (1,503) | | | | .0001 |
| MXUSCAST 2 YR TA2411188 | | N/A | Equity/Index | BOA | 12/26/2024 | 12/24/2026 | 232 | 67,129 | 291.48 | 2,791 | | | 2,077 | | 1,149 | | | (695) | | | | .0001 |
| MXUSCAST 2 YR TA2505103 | | N/A | Equity/Index | BOA | 03/11/2025 | 03/10/2027 | 1,251 | 349,592 | 280.64999999998 | | 15,100 | | 12,797 | | 11,091 | | | (2,302) | | | | .0001 |
| MXUSCAST 2 YR TA2510166 | | N/A | Equity/Index | BOA | 05/16/2025 | 05/07/2027 | 493 | 136,487 | 279.16000000003 | | 5,645 | | 5,307 | | 4,858 | | | (338) | | | | .0001 |
| MXUSCAST 2 YR TA2505037 | | N/A | Equity/Index | BOA | 03/10/2025 | 02/25/2027 | 228 | 63,988 | 290.27 | | 2,031 | | 1,714 | | 1,309 | | | (318) | | | | .0001 |
| MXUSCAST 2 YR TA2511532 | | N/A | Equity/Index | BOA | 06/04/2025 | 05/28/2027 | 241 | 67,292 | 277.89 | | 3,160 | | 3,046 | | 2,530 | | | (114) | | | | .0001 |
| MXUSCAST 2 YR TA2410659 | | N/A | Equity/Index | BOA | 12/18/2024 | 12/16/2026 | 610 | 175,881 | 289.72000000003 | 7,509 | | | 5,505 | | 3,255 | | | (1,870) | | | | .0001 |
| MXUSCAST 2 YR TA2512649 | | N/A | Equity/Index | BOA | 06/20/2025 | 06/10/2027 | 476 | 132,580 | 278.52999999997 | | 5,936 | | 5,869 | | 4,921 | | | (66) | | | | .0001 |
| MXUSCAST 2 YR TA2410267 | | N/A | Equity/Index | BOA | 12/12/2024 | 12/03/2026 | 82 | 23,862 | 289.04000000002 | 1,133 | | | 818 | | 444 | | | (285) | | | | .0001 |
| MXUSCAST 2 YR TA2508139 | | N/A | Equity/Index | BOA | 04/22/2025 | 04/21/2027 | 4,161 | 1,152,347 | 275.67 | | 54,343 | | 49,192 | | 46,353 | | | (5,151) | | | | .0001 |
| MXUSCAST 2 YR TA2501361 | | N/A | Equity/Index | BOA | 01/23/2025 | 01/22/2027 | 526 | 153,734 | 292.52 | | 6,806 | | 5,329 | | 2,589 | | | (1,477) | | | | .0001 |
| MXUSCAST 2 YR TA2507727 | | N/A | Equity/Index | BOA | 04/16/2025 | 04/07/2027 | 258 | 71,185 | 271.60000000002 | | 3,697 | | 3,312 | | 3,315 | | | (385) | | | | .0001 |
| MXUSCAST 2 YR TA2500589 | | N/A | Equity/Index | BOA | 01/13/2025 | 01/08/2027 | 682 | 199,608 | 292.42 | | 8,948 | | 6,872 | | 3,300 | | | (2,076) | | | | .0001 |
| MXUSCAST 2 YR TA2501575 | | N/A | Equity/Index | BOA | 01/27/2025 | 01/22/2027 | 120 | 34,638 | 290.74 | | 1,441 | | 1,135 | | 644 | | | (307) | | | | .0001 |
| MXUSCAST 2 YR TA2501259 | | N/A | Equity/Index | BOA | 01/22/2025 | 01/08/2027 | 22 | 6,435 | 292.42 | | 286 | | 223 | | 106 | | | (64) | | | | .0001 |
| MXUSCAST 2 YR TA2408180 | | N/A | Equity/Index | BOA | 11/07/2024 | 10/30/2026 | 321 | 91,845 | 281.58999999997 | 4,735 | | | 3,192 | | 2,383 | | | (1,189) | | | | .0001 |
| MXUSCAST 2 YR TA2502737 | | N/A | Equity/Index | BOA | 02/10/2025 | 02/05/2027 | 276 | 81,878 | 293.54000000002 | | 4,013 | | 3,237 | | 1,320 | | | (776) | | | | .0001 |
| MXUSCAST 2 YR TA2409204 | | N/A | Equity/Index | BOA | 11/26/2024 | 11/06/2026 | 96 | 27,767 | 286.12 | 1,357 | | | 944 | | 577 | | | (347) | | | | .0001 |
| MXUSCAST 2 YR TA2509777 | | N/A | Equity/Index | BOA | 05/12/2025 | 05/05/2027 | 747 | 207,987 | 276.27999999997 | | 10,017 | | 9,337 | | 8,205 | | | (680) | | | | .0001 |
| MXUSCAST 2 YR TA2511082 | | N/A | Equity/Index | BOA | 05/28/2025 | 05/27/2027 | 1,854 | 515,412 | 277.8 | | 23,342 | | 22,284 | | 19,519 | | | (1,058) | | | | .0001 |
| MXUSCAST 2 YR TA2509776 | | N/A | Equity/Index | BOA | 05/12/2025 | 04/30/2027 | 516 | 143,670 | 275.82 | | 7,007 | | 6,528 | | 5,747 | | | (479) | | | | .0001 |
| MXUSCAST 2 YR TA2507256 | | N/A | Equity/Index | BOA | 04/11/2025 | 04/02/2027 | 189 | 52,000 | 274.11 | | 2,415 | | 2,153 | | 2,206 | | | (262) | | | | .0001 |
| MXUSCAST 2 YR TA2512057 | | N/A | Equity/Index | BOA | 06/11/2025 | 06/04/2027 | 209 | 58,029 | 278.58 | | 2,523 | | 2,456 | | 2,148 | | | (66) | | | | .0001 |
| MXUSCAST 2 YR TA2506156 | | N/A | Equity/Index | BOA | 03/26/2025 | 03/10/2027 | 356 | 102,304 | 279.45 | | 5,863 | | 5,074 | | 3,314 | | | (789) | | | | .0001 |
| MXUSCAST 2 YR TA2502335 | | N/A | Equity/Index | BOA | 02/04/2025 | 01/08/2027 | 27 | 7,927 | 290.81 | | 382 | | 302 | | 141 | | | (79) | | | | .0001 |
| MXUSCAST 2 YR TA2507258 | | N/A | Equity/Index | BOA | 04/11/2025 | 03/25/2027 | 485 | 133,438 | 287.27999999997 | | 3,822 | | 3,402 | | 3,292 | | | (420) | | | | .0001 |
| MXUSCAST 2 YR TA2501878 | | N/A | Equity/Index | BOA | 01/30/2025 | 01/22/2027 | 60 | 17,535 | 290.74 | | 820 | | 648 | | 322 | | | (172) | | | | .0001 |
| MXUSCAST 2 YR TA2502451 | | N/A | Equity/Index | BOA | 02/05/2025 | 02/04/2027 | 1,196 | 351,074 | 293.58 | | 15,680 | | 12,557 | | 5,703 | | | (3,123) | | | | .0001 |
| MXUSCAST 2 YR TA2511457 | | N/A | Equity/Index | BOA | 06/03/2025 | 05/28/2027 | 884 | 246,839 | 278 | | 11,554 | | 11,122 | | 9,242 | | | (431) | | | | .0001 |
| MXUSCAST 2 YR TA2507257 | | N/A | Equity/Index | BOA | 04/11/2025 | 03/24/2027 | 188 | 51,724 | 286.83999999997 | | 1,504 | | 1,339 | | 1,299 | | | (165) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MXUSCAST 2 YR TA2511531 | | N/A | Equity/Index | BOA- | 06/04/2025 | 05/28/2027 | 214 | 59,753 | 277.07 | | 2,883 | | 2,779 | | 2,316 | | | (104) | | | | .0001 |
| MXUSCAST 2 YR TA2502334 | | N/A | Equity/Index | BOA- | 02/04/2025 | 02/03/2027 | 738 | 216,662 | 294.94 | | 9,262 | | 7,404 | | 3,287 | | | (1,857) | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510577 | | N/A | Equity/Index | RBC- | 05/21/2025 | 05/20/2026 | 10 | 210,047 | 21367 | | 7,708 | | 7,708 | | 9,332 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511195 | | N/A | Equity/Index | SG- | 05/29/2025 | 05/08/2026 | 33 | 703,659 | 20061 | | 33,829 | | 33,829 | | 38,573 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410611 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/05/2025 | 4 | 87,854 | 21622 | 4,050 | | | 4,050 | | 4,447 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513142 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/22/2026 | 6 | 134,763 | 20916 | | 8,624 | | 8,624 | | 8,421 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511451 | | N/A | Equity/Index | RBC- | 06/02/2025 | 05/27/2026 | 19 | 408,174 | 21415 | | 14,637 | | 14,637 | | 16,621 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411409 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/02/2025 | 10 | 210,788 | 21165 | 8,970 | | | 8,970 | | 11,436 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500639 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/19/2025 | 1 | 20,596 | 21289 | | 997 | | 997 | | 1,417 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503661 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/13/2026 | 2 | 43,940 | 22115 | | 2,470 | | 2,470 | | 2,650 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512047 | | N/A | Equity/Index | RBC- | 06/10/2025 | 05/19/2026 | 5 | 109,545 | 21447 | | 4,372 | | 4,372 | | 4,696 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409521 | | N/A | Equity/Index | BMO- | 12/02/2024 | 11/28/2025 | 62 | 1,312,571 | 20930 | 54,233 | | | 54,233 | | 69,491 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408016 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/31/2025 | 18 | 360,594 | 19890 | 14,137 | | | 14,137 | | 20,842 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410505 | | N/A | Equity/Index | RBC- | 12/16/2024 | 12/12/2025 | 27 | 595,269 | 21780 | 22,823 | | | 22,823 | | 24,541 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503024 | | N/A | Equity/Index | BMO- | 02/11/2025 | 02/06/2026 | 9 | 194,815 | 21774 | | 7,282 | | 7,282 | | 8,135 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503213 | | N/A | Equity/Index | BMO- | 02/13/2025 | 02/10/2026 | 11 | 242,000 | 21757 | | 9,264 | | 9,264 | | 9,955 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511153 | | N/A | Equity/Index | BAR- | 05/28/2025 | 05/15/2026 | 20 | 428,200 | 21428 | | 18,241 | | 18,241 | | 21,387 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502559 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/09/2026 | 25 | 543,000 | 21181 | | 24,923 | | 24,923 | | 28,136 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508733 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/24/2026 | 12 | 232,992 | 19214 | | 8,493 | | 8,493 | | 11,875 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502315 | | N/A | Equity/Index | BAR- | 02/03/2025 | 01/30/2026 | 7 | 149,284 | 21478 | | 5,450 | | 5,450 | | 6,535 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503392 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/11/2026 | 5 | 110,696 | 21694 | | 6,410 | | 6,410 | | 6,694 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507716 | | N/A | Equity/Index | BMO- | 04/15/2025 | 03/27/2026 | 17 | 319,634 | 19281 | | 11,213 | | 11,213 | | 17,602 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510757 | | N/A | Equity/Index | RBC- | 05/22/2025 | 04/17/2026 | 5 | 106,180 | 18258 | | 2,856 | | 2,856 | | 3,053 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509947 | | N/A | Equity/Index | BNP- | 05/13/2025 | 05/08/2026 | 13 | 276,120 | 20064 | | 11,526 | | 11,526 | | 13,081 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410614 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/11/2025 | 4 | 87,854 | 21764 | 4,904 | | | 4,904 | | 5,266 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502324 | | N/A | Equity/Index | BAR- | 02/03/2025 | 01/09/2026 | 3 | 63,979 | 20848 | | 3,752 | | 3,752 | | 4,541 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502319 | | N/A | Equity/Index | BAR- | 02/03/2025 | 01/13/2026 | 29 | 618,461 | 20785 | | 28,304 | | 28,304 | | 33,785 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411405 | | N/A | Equity/Index | RBC- | 12/30/2024 | 11/21/2025 | 21 | 442,655 | 20776 | 17,826 | | | 17,826 | | 22,798 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409369 | | N/A | Equity/Index | RBC- | 11/27/2024 | 11/26/2025 | 30 | 622,084 | 20923 | 23,552 | | | 23,552 | | 32,116 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507768 | | N/A | Equity/Index | RBC- | 04/16/2025 | 04/10/2026 | 32 | 577,024 | 18690 | | 20,286 | | 20,286 | | 32,903 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510762 | | N/A | Equity/Index | RBC- | 05/22/2025 | 04/20/2026 | 16 | 339,776 | 18258 | | 11,374 | | 11,374 | | 12,262 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500400 | | N/A | Equity/Index | RBC- | 01/07/2025 | 01/02/2026 | 15 | 319,227 | 20976 | | 12,198 | | 12,198 | | 14,690 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505680 | | N/A | Equity/Index | RBC- | 03/18/2025 | 03/13/2026 | 6 | 116,622 | 19705 | | 6,058 | | 6,058 | | 9,235 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2512052 | | N/A | Equity/Index | RBC- | 06/10/2025 | 06/09/2026 | 6 | 131,454 | 21798 | | 7,357 | | 7,357 | | 7,913 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505626 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/04/2026 | 5 | 99,514 | 20353 | | 4,102 | | 4,102 | | 5,969 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500911 | | N/A | Equity/Index | RBC- | 01/15/2025 | 12/23/2025 | 3 | 63,757 | 21503 | | 2,628 | | 2,628 | | 3,282 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501550 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/23/2026 | 53 | 1,151,324 | 21901 | | 41,556 | | 41,556 | | 47,283 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410423 | | N/A | Equity/Index | RBC- | 12/13/2024 | 11/28/2025 | 8 | 174,242 | 20744 | 8,237 | | | 8,237 | | 9,511 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512106 | | N/A | Equity/Index | NTX- | 06/11/2025 | 06/10/2026 | 31 | 676,945 | 21942 | | 25,043 | | 25,043 | | 26,884 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411297 | | N/A | Equity/Index | RBC- | 12/27/2024 | 12/12/2025 | 2 | 42,946 | 21780 | 1,837 | | | 1,837 | | 2,166 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502193 | | N/A | Equity/Index | BAR- | 01/31/2025 | 01/05/2026 | 2 | 42,968 | 21326 | | 1,892 | | 1,892 | | 2,233 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410060 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/05/2025 | 5 | 107,340 | 21622 | 4,114 | | | 4,114 | | 4,969 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508028 | | N/A | Equity/Index | BAR- | 04/17/2025 | 04/14/2026 | 9 | 164,277 | 18796 | | 5,309 | | 5,309 | | 6,951 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501354 | | N/A | Equity/Index | RBC- | 01/22/2025 | 12/19/2025 | 6 | 131,004 | 21111 | | 6,213 | | 6,213 | | 7,039 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513447 | | N/A | Equity/Index | RBC- | 06/30/2025 | 06/05/2026 | 21 | 475,846 | 21762 | | 28,539 | | 28,539 | | 27,840 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511151 | | N/A | Equity/Index | BAR- | 05/28/2025 | 05/12/2026 | 4 | 85,640 | 20868 | | 3,851 | | 3,851 | | 4,435 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503652 | | N/A | Equity/Index | BAR- | 02/20/2025 | 01/30/2026 | 7 | 153,790 | 21508 | | 7,146 | | 7,146 | | 7,753 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501671 | | N/A | Equity/Index | RBC- | 01/27/2025 | 01/05/2026 | 8 | 168,708 | 21326 | | 6,924 | | 6,924 | | 8,908 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510760 | | N/A | Equity/Index | RBC- | 05/22/2025 | 04/17/2026 | 13 | 276,068 | 18258 | | 18,162 | | 18,162 | | 20,094 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500635 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/22/2025 | 3 | 61,787 | 21289 | | 2,486 | | 2,486 | | 3,466 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500070 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/30/2025 | 14 | 292,550 | 21197 | | 15,355 | | 15,355 | | 20,048 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505836 | | N/A | Equity/Index | RBC- | 03/20/2025 | 02/20/2026 | 3 | 59,100 | 22068 | | 1,582 | | 1,582 | | 3,129 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411091 | | N/A | Equity/Index | RBC- | 12/23/2024 | 11/28/2025 | 2 | 43,006 | 20744 | 2,070 | | | 2,070 | | 2,446 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500633 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/22/2025 | 7 | 144,171 | 21289 | | 3,943 | | 3,943 | | 5,305 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503653 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/06/2026 | 9 | 197,730 | 21491 | | 9,078 | | 9,078 | | 9,838 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506600 | | N/A | Equity/Index | BAR- | 04/02/2025 | 04/01/2026 | 8 | 156,382 | 19436 | | 8,492 | | 8,492 | | 12,561 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504478 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/27/2026 | 14 | 289,915 | 20551 | | 10,887 | | 10,887 | | 13,772 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410972 | | N/A | Equity/Index | BMO- | 12/20/2024 | 12/17/2025 | 11 | 235,580 | 22001 | 8,096 | | | 8,096 | | 9,659 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510159 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/12/2026 | 13 | 276,822 | 20868 | | 10,804 | | 10,804 | | 12,231 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501665 | | N/A | Equity/Index | RBC- | 01/27/2025 | 01/09/2026 | 10 | 210,885 | 20848 | | 11,885 | | 11,885 | | 15,079 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503586 | | N/A | Equity/Index | BAR- | 02/19/2025 | 12/18/2025 | 3 | 66,510 | 21209 | | 2,788 | | 2,788 | | 2,977 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506203 | | N/A | Equity/Index | BAR- | 03/26/2025 | 03/12/2026 | 3 | 59,652 | 19596 | | 3,399 | | 3,399 | | 4,749 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501028 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/16/2026 | 37 | 792,991 | 21091 | | 30,531 | | 30,531 | | 35,892 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502501 | | N/A | Equity/Index | RBC- | 02/05/2025 | 02/03/2026 | 6 | 129,726 | 21298 | | 5,040 | | 5,040 | | 5,669 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505011 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/27/2026 | 3 | 60,565 | 20551 | | 3,151 | | 3,151 | | 4,467 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500632 | | N/A | Equity/Index | BMO- | 01/13/2025 | 01/09/2026 | 38 | 782,640 | 20848 | | 28,440 | | 28,440 | | 37,656 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411228 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/16/2025 | 7 | 152,378 | 22097 | 5,438 | | | 5,438 | | 6,074 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2503466 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/11/2026 | 12 | 265,133 | 21694 | | 10,338 | | 10,338 | | 10,925 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410609 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/05/2025 | 34 | 746,759 | 21425 | 34,164 | | | 34,164 | | 37,822 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508122 | | N/A | Equity/Index | BAR- | 04/21/2025 | 03/18/2026 | 14 | 247,349 | 19483 | | 7,878 | | 7,878 | | 17,142 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502030 | | N/A | Equity/Index | BMO- | 01/30/2025 | 01/29/2026 | 23 | 494,650 | 21411 | | 18,564 | | 18,564 | | 21,643 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500904 | | N/A | Equity/Index | RBC- | 01/15/2025 | 01/02/2026 | 4 | 85,009 | 20976 | | 3,859 | | 3,859 | | 4,726 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511067 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/22/2026 | 53 | 1,134,333 | 20916 | | 44,187 | | 44,187 | | 49,288 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507534 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/10/2026 | 13 | 243,080 | 18344 | | 9,285 | | 9,285 | | 13,396 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508868 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/17/2026 | 25 | 484,725 | 18258 | | 21,487 | | 21,487 | | 28,657 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501176 | | N/A | Equity/Index | BAR- | 01/21/2025 | 01/16/2026 | 35 | 753,331 | 21441 | | 28,268 | | 28,268 | | 32,922 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409368 | | N/A | Equity/Index | RBC- | 11/27/2024 | 11/25/2025 | 44 | 912,390 | 20805 | 41,229 | | | 41,229 | | 56,587 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411087 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/12/2025 | 7 | 150,522 | 21780 | 3,185 | | | 3,185 | | 3,718 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511499 | | N/A | Equity/Index | RBC- | 06/03/2025 | 04/13/2026 | 9 | 194,805 | 18690 | | 5,397 | | 5,397 | | 5,581 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507189 | | N/A | Equity/Index | SG- | 04/10/2025 | 03/13/2026 | 5 | 92,651 | 19705 | | 3,235 | | 3,235 | | 5,001 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409447 | | N/A | Equity/Index | BMO- | 11/29/2024 | 11/18/2025 | 9 | 188,460 | 20539 | 7,948 | | | 7,948 | | 10,016 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409166 | | N/A | Equity/Index | BAR- | 11/25/2024 | 10/31/2025 | 5 | 104,219 | 20033 | 3,908 | | | 3,908 | | 5,050 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504249 | | N/A | Equity/Index | BMO- | 02/27/2025 | 02/26/2026 | 23 | 474,010 | 21133 | | 16,830 | | 16,830 | | 21,912 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503469 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/09/2026 | 7 | 154,661 | 21491 | | 7,377 | | 7,377 | | 7,819 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504166 | | N/A | Equity/Index | BMO- | 02/26/2025 | 02/06/2026 | 10 | 211,050 | 21491 | | 8,939 | | 8,939 | | 11,182 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502567 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/22/2026 | 8 | 173,760 | 21853 | | 7,560 | | 7,560 | | 8,589 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513163 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/11/2026 | 2 | 44,921 | 20061 | | 1,181 | | 1,181 | | 1,173 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511070 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/15/2026 | 13 | 278,233 | 21428 | | 12,008 | | 12,008 | | 13,844 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503150 | | N/A | Equity/Index | RBC- | 02/12/2025 | 12/26/2025 | 3 | 65,118 | 21473 | | 3,733 | | 3,733 | | 4,257 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509329 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 18 | 356,960 | 20103 | | 13,130 | | 13,130 | | 18,154 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513145 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/22/2026 | 6 | 134,763 | 21112 | | 6,703 | | 6,703 | | 6,547 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501036 | | N/A | Equity/Index | BNP- | 01/17/2025 | 12/12/2025 | 3 | 64,297 | 21780 | | 2,627 | | 2,627 | | 3,162 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500168 | | N/A | Equity/Index | BAR- | 01/03/2025 | 12/15/2025 | 3 | 63,996 | 21780 | | 1,785 | | 1,785 | | 2,166 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513146 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/22/2026 | 5 | 112,303 | 20916 | | 5,852 | | 5,852 | | 5,728 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511495 | | N/A | Equity/Index | RBC- | 06/03/2025 | 05/20/2026 | 7 | 151,515 | 21367 | | 6,924 | | 6,924 | | 7,710 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505511 | | N/A | Equity/Index | RBC- | 03/14/2025 | 03/06/2026 | 6 | 118,333 | 20053 | | 4,332 | | 4,332 | | 6,149 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504766 | | N/A | Equity/Index | RBC- | 03/05/2025 | 02/27/2026 | 23 | 474,766 | 20551 | | 17,762 | | 17,762 | | 22,479 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502864 | | N/A | Equity/Index | RBC- | 02/10/2025 | 02/03/2026 | 9 | 195,822 | 21298 | | 9,018 | | 9,018 | | 9,961 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510767 | | N/A | Equity/Index | RBC- | 05/22/2025 | 04/23/2026 | 12 | 254,832 | 18693 | | 10,916 | | 10,916 | | 12,028 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507528 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/01/2026 | 37 | 691,843 | 19436 | | 23,630 | | 23,630 | | 37,272 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505244 | | N/A | Equity/Index | RBC- | 03/12/2025 | 03/10/2026 | 24 | 470,040 | 19431 | | 26,049 | | 26,049 | | 37,634 | | | | | | | .0001 |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2508257 | | N/A | Equity/Index | BMO | 04/22/2025 | 04/10/2026 | 24 | 435,528 | 18344 | | 17,523 | | 17,523 | | 28,591 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411084 | | N/A | Equity/Index | RBC | 12/23/2024 | 12/12/2025 | 4 | 86,013 | 21615 | 3,347 | | | 3,347 | | 3,961 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500636 | | N/A | Equity/Index | BMO | 01/13/2025 | 12/19/2025 | 15 | 308,937 | 21111 | | 12,436 | | 12,436 | | 17,179 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2407694 | | N/A | Equity/Index | BAR | 10/28/2024 | 10/23/2025 | 14 | 285,586 | 20067 | 11,516 | | | 11,516 | | 16,253 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510933 | | N/A | Equity/Index | RBC | 05/23/2025 | 05/19/2026 | 60 | 1,257,276 | 21447 | | 43,627 | | 43,627 | | 54,398 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501357 | | N/A | Equity/Index | RBC | 01/22/2025 | 01/16/2026 | 6 | 131,004 | 21091 | | 5,213 | | 5,213 | | 5,796 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505678 | | N/A | Equity/Index | RBC | 03/18/2025 | 03/13/2026 | 17 | 330,429 | 19705 | | 11,742 | | 11,742 | | 16,945 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512518 | | N/A | Equity/Index | BAR | 06/17/2025 | 06/12/2026 | 15 | 325,815 | 21913 | | 11,934 | | 11,934 | | 13,102 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503022 | | N/A | Equity/Index | BMO | 02/11/2025 | 12/23/2025 | 5 | 108,231 | 21503 | | 4,149 | | 4,149 | | 4,705 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502862 | | N/A | Equity/Index | RBC | 02/10/2025 | 02/04/2026 | 10 | 217,580 | 21567 | | 12,175 | | 12,175 | | 13,649 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511450 | | N/A | Equity/Index | RBC | 06/02/2025 | 05/28/2026 | 10 | 214,829 | 21318 | | 11,851 | | 11,851 | | 13,744 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500641 | | N/A | Equity/Index | BMO | 01/13/2025 | 12/26/2025 | 7 | 144,171 | 21768 | | 5,347 | | 5,347 | | 7,594 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503996 | | N/A | Equity/Index | BAR | 02/24/2025 | 02/03/2026 | 6 | 128,884 | 21298 | | 3,191 | | 3,191 | | 3,619 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508873 | | N/A | Equity/Index | BMO | 04/30/2025 | 04/28/2026 | 33 | 639,837 | 19427 | | 34,078 | | 34,078 | | 51,020 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506091 | | N/A | Equity/Index | RBC | 03/24/2025 | 03/20/2026 | 3 | 60,532 | 19754 | | 2,313 | | 2,313 | | 2,978 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513449 | | N/A | Equity/Index | RBC | 06/30/2025 | 06/24/2026 | 12 | 271,912 | 22191 | | 10,270 | | 10,270 | | 9,877 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502569 | | N/A | Equity/Index | RBC | 02/06/2025 | 01/23/2026 | 3 | 65,160 | 21774 | | 2,787 | | 2,787 | | 3,166 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503478 | | N/A | Equity/Index | BAR | 02/18/2025 | 01/16/2026 | 4 | 88,378 | 21441 | | 5,330 | | 5,330 | | 5,659 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502448 | | N/A | Equity/Index | RBC | 02/04/2025 | 01/22/2026 | 5 | 107,631 | 21853 | | 4,602 | | 4,602 | | 5,368 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410333 | | N/A | Equity/Index | RBC | 12/12/2024 | 11/21/2025 | 9 | 194,537 | 20741 | 7,758 | | | 7,758 | | 9,157 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504770 | | N/A | Equity/Index | RBC | 03/05/2025 | 03/03/2026 | 5 | 103,210 | 20426 | | 6,942 | | 6,942 | | 9,163 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510328 | | N/A | Equity/Index | RBC | 05/16/2025 | 05/15/2026 | 16 | 342,240 | 21336 | | 12,442 | | 12,442 | | 14,445 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408730 | | N/A | Equity/Index | RBC | 11/19/2024 | 11/03/2025 | 4 | 82,727 | 20033 | 4,306 | | | 4,306 | | 5,811 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408550 | | N/A | Equity/Index | BNP | 11/13/2024 | 11/12/2025 | 42 | 887,146 | 21071 | 34,519 | | | 34,519 | | 44,891 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502860 | | N/A | Equity/Index | RBC | 02/10/2025 | 02/06/2026 | 4 | 87,032 | 21774 | | 4,645 | | 4,645 | | 5,208 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511927 | | N/A | Equity/Index | RBC | 06/09/2025 | 06/03/2026 | 5 | 109,101 | 21663 | | 6,116 | | 6,116 | | 6,679 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505835 | | N/A | Equity/Index | RBC | 03/20/2025 | 02/20/2026 | 2 | 39,400 | 21614 | | 1,412 | | 1,412 | | 2,709 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502572 | | N/A | Equity/Index | RBC | 02/06/2025 | 01/28/2026 | 11 | 238,920 | 21463 | | 9,172 | | 9,172 | | 10,269 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500905 | | N/A | Equity/Index | RBC | 01/15/2025 | 01/02/2026 | 7 | 148,766 | 21326 | | 4,304 | | 4,304 | | 5,239 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503587 | | N/A | Equity/Index | BAR | 02/19/2025 | 01/26/2026 | 4 | 88,680 | 21774 | | 2,597 | | 2,597 | | 2,721 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411299 | | N/A | Equity/Index | RBC | 12/27/2024 | 12/12/2025 | 2 | 42,946 | 21615 | 2,429 | | | 2,429 | | 2,848 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411404 | | N/A | Equity/Index | RBC | 12/30/2024 | 12/09/2025 | 12 | 252,946 | 21441 | 9,060 | | | 9,060 | | 11,382 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509953 | | N/A | Equity/Index | BNP | 05/13/2025 | 04/24/2026 | 10 | 212,400 | 19433 | | 8,822 | | 8,822 | | 9,879 | | | | | | | .0001 |

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2505624 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/06/2026 | 5 | 99,514 | 20053 | | 5,312 | | 5,312 | | 7,737 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505010 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/27/2026 | 4 | 80,753 | 20551 | | 3,404 | | 3,404 | | 4,733 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503479 | | N/A | Equity/Index | BAR- | 02/18/2025 | 12/17/2025 | 2 | 44,189 | 22001 | | 2,384 | | 2,384 | | 2,516 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513162 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/18/2026 | 2 | 44,921 | 21428 | | 1,459 | | 1,459 | | 1,425 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502318 | | N/A | Equity/Index | BAR- | 02/03/2025 | 01/13/2026 | 3 | 63,979 | 20785 | | 1,981 | | 1,981 | | 2,329 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506487 | | N/A | Equity/Index | BNP- | 03/31/2025 | 03/27/2026 | 54 | 1,022,598 | 19281 | | 35,994 | | 35,994 | | 56,060 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410013 | | N/A | Equity/Index | BNP- | 12/06/2024 | 12/04/2025 | 17 | 367,413 | 21492 | 20,322 | | | 20,322 | | 23,422 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506199 | | N/A | Equity/Index | BAR- | 03/26/2025 | 03/06/2026 | 7 | 139,188 | 20201 | | 5,711 | | 5,711 | | 8,228 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511928 | | N/A | Equity/Index | RBC- | 06/09/2025 | 06/03/2026 | 8 | 174,561 | 21663 | | 6,595 | | 6,595 | | 7,129 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511932 | | N/A | Equity/Index | RBC- | 06/09/2025 | 06/05/2026 | 20 | 436,402 | 21547 | | 16,092 | | 16,092 | | 17,298 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505834 | | N/A | Equity/Index | RBC- | 03/20/2025 | 02/20/2026 | 15 | 295,500 | 21614 | | 8,834 | | 8,834 | | 16,124 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500167 | | N/A | Equity/Index | BAR- | 01/03/2025 | 12/15/2025 | 4 | 85,328 | 21780 | | 3,457 | | 3,457 | | 4,225 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500908 | | N/A | Equity/Index | RBC- | 01/15/2025 | 12/19/2025 | 19 | 403,794 | 21289 | | 17,951 | | 17,951 | | 21,901 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503658 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/09/2026 | 3 | 65,910 | 21491 | | 3,093 | | 3,093 | | 3,351 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501183 | | N/A | Equity/Index | BAR- | 01/21/2025 | 01/14/2026 | 4 | 86,095 | 20757 | | 3,436 | | 3,436 | | 3,972 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501180 | | N/A | Equity/Index | BAR- | 01/21/2025 | 01/02/2026 | 19 | 408,951 | 21326 | | 12,271 | | 12,271 | | 14,295 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506150 | | N/A | Equity/Index | RBC- | 03/25/2025 | 02/27/2026 | 9 | 182,322 | 20884 | | 4,927 | | 4,927 | | 6,761 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508738 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/22/2026 | 12 | 232,992 | 18276 | | 9,389 | | 9,389 | | 12,303 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500166 | | N/A | Equity/Index | BAR- | 01/03/2025 | 12/15/2025 | 10 | 213,320 | 21780 | | 8,872 | | 8,872 | | 10,841 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502568 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/23/2026 | 5 | 108,600 | 21774 | | 3,197 | | 3,197 | | 3,571 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511936 | | N/A | Equity/Index | RBC- | 06/09/2025 | 05/29/2026 | 7 | 152,741 | 21364 | | 5,886 | | 5,886 | | 6,362 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505625 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/06/2026 | 5 | 99,514 | 20053 | | 4,485 | | 4,485 | | 6,377 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503467 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/11/2026 | 2 | 44,189 | 21694 | | 1,360 | | 1,360 | | 1,435 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501355 | | N/A | Equity/Index | RBC- | 01/22/2025 | 12/19/2025 | 3 | 65,502 | 21111 | | 3,900 | | 3,900 | | 4,432 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500454 | | N/A | Equity/Index | BAR- | 01/08/2025 | 01/07/2026 | 25 | 528,683 | 21173 | | 19,528 | | 19,528 | | 24,175 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502861 | | N/A | Equity/Index | RBC- | 02/10/2025 | 02/06/2026 | 3 | 65,274 | 21774 | | 3,552 | | 3,552 | | 3,983 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509499 | | N/A | Equity/Index | RBC- | 05/08/2025 | 05/06/2026 | 3 | 60,555 | 19791 | | 3,409 | | 3,409 | | 4,485 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501186 | | N/A | Equity/Index | BAR- | 01/21/2025 | 01/13/2026 | 4 | 86,095 | 20785 | | 4,009 | | 4,009 | | 4,660 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503025 | | N/A | Equity/Index | BMO- | 02/11/2025 | 02/06/2026 | 2 | 43,292 | 21774 | | 1,873 | | 1,873 | | 2,106 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510534 | | N/A | Equity/Index | RBC- | 05/20/2025 | 05/19/2026 | 79 | 1,681,660 | 21447 | | 60,532 | | 60,532 | | 72,545 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503656 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/06/2026 | 1 | 21,970 | 21774 | | 1,213 | | 1,213 | | 1,310 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505001 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/13/2026 | 20 | 403,766 | 22115 | | 12,473 | | 12,473 | | 20,212 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509761 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/07/2026 | 2 | 40,114 | 19868 | | 2,245 | | 2,245 | | 3,060 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2501702 | | N/A | Equity/Index | RBC- | 01/28/2025 | 01/23/2026 | 13 | 277,719 | 21774 | | 13,875 | | 13,875 | | 17,242 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501177 | | N/A | Equity/Index | BAR- | 01/21/2025 | 01/16/2026 | 4 | 86,095 | 21441 | | 4,733 | | 4,733 | | 5,551 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502558 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/09/2026 | 2 | 43,440 | 21181 | | 1,361 | | 1,361 | | 1,508 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502873 | | N/A | Equity/Index | RBC- | 02/10/2025 | 01/16/2026 | 16 | 348,128 | 21441 | | 15,777 | | 15,777 | | 17,551 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513443 | | N/A | Equity/Index | RBC- | 06/30/2025 | 06/18/2026 | 24 | 543,824 | 21720 | | 19,764 | | 19,764 | | 18,940 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409169 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/12/2025 | 7 | 145,906 | 21071 | 5,134 | | | 5,134 | | 7,003 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504079 | | N/A | Equity/Index | RBC- | 02/25/2025 | 02/12/2026 | 4 | 84,630 | 21719 | | 2,387 | | 2,387 | | 2,856 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501179 | | N/A | Equity/Index | BAR- | 01/21/2025 | 01/06/2026 | 8 | 172,190 | 21560 | | 6,348 | | 6,348 | | 7,459 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505682 | | N/A | Equity/Index | RBC- | 03/18/2025 | 03/17/2026 | 11 | 213,807 | 19812 | | 7,769 | | 7,769 | | 11,326 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513161 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/27/2026 | 3 | 67,382 | 21415 | | 2,186 | | 2,186 | | 2,134 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501553 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/21/2026 | 18 | 391,016 | 21567 | | 21,425 | | 21,425 | | 24,586 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510069 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/06/2026 | 17 | 362,008 | 19791 | | 14,741 | | 14,741 | | 16,574 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500912 | | N/A | Equity/Index | RBC- | 01/15/2025 | 12/23/2025 | 5 | 106,262 | 21503 | | 3,780 | | 3,780 | | 4,690 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506201 | | N/A | Equity/Index | BAR- | 03/26/2025 | 03/06/2026 | 3 | 59,652 | 20201 | | 3,127 | | 3,127 | | 4,639 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506859 | | N/A | Equity/Index | RBC- | 04/04/2025 | 04/01/2026 | 3 | 52,263 | 19436 | | 2,096 | | 2,096 | | 4,686 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505966 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/06/2026 | 9 | 176,743 | 20201 | | 6,809 | | 6,809 | | 10,548 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410061 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/05/2025 | 11 | 236,148 | 21622 | 8,492 | | | 8,492 | | 10,254 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503899 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/18/2026 | 14 | 302,471 | 22165 | | 14,910 | | 14,910 | | 17,492 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513065 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/12/2026 | 16 | 355,584 | 21913 | | 19,801 | | 19,801 | | 20,802 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501704 | | N/A | Equity/Index | RBC- | 01/28/2025 | 01/23/2026 | 3 | 64,089 | 21901 | | 3,134 | | 3,134 | | 3,902 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511662 | | N/A | Equity/Index | BAR- | 06/05/2025 | 06/02/2026 | 5 | 107,875 | 21492 | | 4,735 | | 4,735 | | 5,301 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507765 | | N/A | Equity/Index | RBC- | 04/16/2025 | 03/25/2026 | 10 | 180,320 | 20288 | | 5,588 | | 5,588 | | 11,859 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409172 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/20/2025 | 4 | 83,375 | 20667 | 3,095 | | | 3,095 | | 4,113 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2407504 | | N/A | Equity/Index | BMO- | 10/23/2024 | 10/15/2025 | 9 | 181,689 | 20160 | 6,966 | | | 6,966 | | 10,497 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503651 | | N/A | Equity/Index | BAR- | 02/20/2025 | 01/30/2026 | 1 | 21,970 | 21478 | | 1,337 | | 1,337 | | 1,450 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511350 | | N/A | Equity/Index | BAR- | 05/30/2025 | 05/29/2026 | 33 | 703,817 | 21364 | | 25,532 | | 25,532 | | 30,083 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512440 | | N/A | Equity/Index | BAR- | 06/16/2025 | 06/09/2026 | 40 | 876,640 | 21798 | | 32,820 | | 32,820 | | 34,864 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408560 | | N/A | Equity/Index | BMO- | 11/14/2024 | 11/04/2025 | 20 | 419,685 | 19964 | 18,030 | | | 18,030 | | 23,090 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510761 | | N/A | Equity/Index | RBC- | 05/22/2025 | 04/17/2026 | 6 | 127,416 | 18258 | | 8,807 | | 8,807 | | 9,763 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509950 | | N/A | Equity/Index | BNP- | 05/13/2025 | 04/24/2026 | 30 | 637,200 | 19214 | | 31,456 | | 31,456 | | 35,149 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508806 | | N/A | Equity/Index | RBC- | 04/29/2025 | 04/28/2026 | 52 | 1,015,898 | 19427 | | 37,904 | | 37,904 | | 53,111 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409171 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/14/2025 | 11 | 229,281 | 20394 | 9,926 | | | 9,926 | | 13,096 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408163 | | N/A | Equity/Index | BMO- | 11/06/2024 | 10/23/2025 | 15 | 311,175 | 20067 | 12,868 | | | 12,868 | | 17,432 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2503476 | | N/A | Equity/Index | BAR | 02/18/2025 | 01/30/2026 | 20 | 441,888 | 21478 | | 20,547 | | 20,547 | | 21,814 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508256 | | N/A | Equity/Index | BMO | 04/22/2025 | 04/10/2026 | 5 | 90,735 | 18344 | | 3,187 | | 3,187 | | 5,104 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409448 | | N/A | Equity/Index | BMO | 11/29/2024 | 11/12/2025 | 5 | 104,700 | 21071 | 4,119 | | | 4,119 | | 5,352 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512908 | | N/A | Equity/Index | RBC | 06/23/2025 | 06/18/2026 | 82 | 1,791,991 | 21626 | | 68,218 | | 68,218 | | 72,933 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501030 | | N/A | Equity/Index | BNP | 01/17/2025 | 01/15/2026 | 15 | 321,483 | 21238 | | 12,190 | | 12,190 | | 14,374 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506208 | | N/A | Equity/Index | BAR | 03/26/2025 | 03/20/2026 | 18 | 357,913 | 19754 | | 13,509 | | 13,509 | | 18,406 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502876 | | N/A | Equity/Index | RBC | 02/10/2025 | 01/16/2026 | 2 | 43,516 | 21441 | | 2,475 | | 2,475 | | 2,777 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508305 | | N/A | Equity/Index | BAR | 04/23/2025 | 04/15/2026 | 4 | 74,800 | 18830 | | 3,723 | | 3,723 | | 6,159 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500907 | | N/A | Equity/Index | RBC | 01/15/2025 | 12/26/2025 | 3 | 63,757 | 21473 | | 2,318 | | 2,318 | | 2,820 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408874 | | N/A | Equity/Index | BAR | 11/21/2024 | 11/07/2025 | 14 | 287,280 | 21117 | 11,419 | | | 11,419 | | 16,761 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408089 | | N/A | Equity/Index | BAR | 11/05/2024 | 11/04/2025 | 20 | 406,400 | 19964 | 16,242 | | | 16,242 | | 23,093 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506273 | | N/A | Equity/Index | BAR | 03/27/2025 | 03/03/2026 | 11 | 217,987 | 20426 | | 8,494 | | 8,494 | | 12,797 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505972 | | N/A | Equity/Index | BAR | 03/21/2025 | 03/18/2026 | 14 | 274,933 | 19483 | | 10,249 | | 10,249 | | 14,576 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500584 | | N/A | Equity/Index | BNP | 01/10/2025 | 12/10/2025 | 6 | 125,085 | 21368 | | 3,314 | | 3,314 | | 4,529 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502503 | | N/A | Equity/Index | RBC | 02/05/2025 | 02/04/2026 | 46 | 994,566 | 21567 | | 37,415 | | 37,415 | | 42,443 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505013 | | N/A | Equity/Index | BAR | 03/07/2025 | 03/04/2026 | 30 | 605,649 | 20353 | | 22,488 | | 22,488 | | 30,452 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508598 | | N/A | Equity/Index | RBC | 04/25/2025 | 04/17/2026 | 29 | 561,502 | 18258 | | 25,156 | | 25,156 | | 34,094 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501706 | | N/A | Equity/Index | RBC | 01/28/2025 | 01/22/2026 | 2 | 42,726 | 21853 | | 2,066 | | 2,066 | | 2,572 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503657 | | N/A | Equity/Index | BAR | 02/20/2025 | 02/09/2026 | 4 | 87,880 | 21491 | | 2,427 | | 2,427 | | 2,612 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500169 | | N/A | Equity/Index | BAR | 01/03/2025 | 11/28/2025 | 6 | 127,992 | 20744 | | 5,901 | | 5,901 | | 7,171 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511352 | | N/A | Equity/Index | BAR | 05/30/2025 | 05/27/2026 | 37 | 789,129 | 21415 | | 42,015 | | 42,015 | | 50,510 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510070 | | N/A | Equity/Index | RBC | 05/14/2025 | 05/06/2026 | 10 | 212,946 | 19791 | | 13,197 | | 13,197 | | 15,220 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510758 | | N/A | Equity/Index | RBC | 05/22/2025 | 04/17/2026 | 30 | 637,080 | 18258 | | 21,353 | | 21,353 | | 23,024 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513144 | | N/A | Equity/Index | BNP | 06/26/2025 | 05/12/2026 | 7 | 157,224 | 20868 | | 7,912 | | 7,912 | | 7,755 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513157 | | N/A | Equity/Index | BNP | 06/26/2025 | 05/11/2026 | 5 | 112,303 | 20061 | | 3,803 | | 3,803 | | 3,774 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510435 | | N/A | Equity/Index | RBC | 05/19/2025 | 05/15/2026 | 13 | 278,135 | 21428 | | 10,088 | | 10,088 | | 11,812 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509758 | | N/A | Equity/Index | BAR | 05/09/2025 | 05/06/2026 | 55 | 1,103,121 | 19791 | | 41,107 | | 41,107 | | 54,034 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513441 | | N/A | Equity/Index | RBC | 06/30/2025 | 06/18/2026 | 35 | 793,077 | 21626 | | 32,201 | | 32,201 | | 30,961 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501711 | | N/A | Equity/Index | RBC | 01/28/2025 | 12/16/2025 | 2 | 42,726 | 22097 | | 1,114 | | 1,114 | | 1,381 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504995 | | N/A | Equity/Index | BAR | 03/07/2025 | 02/06/2026 | 9 | 181,695 | 21774 | | 6,017 | | 6,017 | | 9,480 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500396 | | N/A | Equity/Index | RBC | 01/07/2025 | 12/19/2025 | 8 | 170,254 | 21289 | | 7,295 | | 7,295 | | 8,971 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500162 | | N/A | Equity/Index | BAR | 01/03/2025 | 01/02/2026 | 11 | 234,652 | 20976 | | 9,054 | | 9,054 | | 10,835 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411229 | | N/A | Equity/Index | RBC | 12/26/2024 | 12/16/2025 | 5 | 108,842 | 22097 | 4,505 | | | 4,505 | | 5,012 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2511445 | | N/A | Equity/Index | RBC- | 06/02/2025 | 05/22/2026 | 18 | 386,691 | 20916 | | 17,636 | | 17,636 | | 19,752 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503663 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/18/2026 | 8 | 175,760 | 22165 | | 9,296 | | 9,296 | | 9,976 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504077 | | N/A | Equity/Index | RBC- | 02/25/2025 | 02/19/2026 | 2 | 42,315 | 22176 | | 1,940 | | 1,940 | | 2,457 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507645 | | N/A | Equity/Index | RBC- | 04/14/2025 | 04/10/2026 | 4 | 75,598 | 18344 | | 2,924 | | 2,924 | | 3,978 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502561 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/15/2026 | 12 | 260,640 | 21238 | | 7,897 | | 7,897 | | 8,726 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511934 | | N/A | Equity/Index | RBC- | 06/09/2025 | 06/05/2026 | 24 | 523,682 | 21762 | | 19,584 | | 19,584 | | 21,213 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500171 | | N/A | Equity/Index | BAR- | 01/03/2025 | 12/31/2025 | 6 | 127,992 | 21012 | | 7,253 | | 7,253 | | 8,786 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508869 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/23/2026 | 20 | 387,780 | 18693 | | 14,786 | | 14,786 | | 20,065 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508741 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/06/2026 | 9 | 174,744 | 17398 | | 5,574 | | 5,574 | | 6,813 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411584 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/30/2025 | 89 | 1,870,083 | 21197 | 65,561 | | | 65,561 | | 86,296 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503649 | | N/A | Equity/Index | BAR- | 02/20/2025 | 01/23/2026 | 1 | 21,970 | 21901 | | 1,268 | | 1,268 | | 1,367 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504999 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/13/2026 | 3 | 60,565 | 22115 | | 1,089 | | 1,089 | | 1,676 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410334 | | N/A | Equity/Index | RBC- | 12/12/2024 | 11/21/2025 | 32 | 691,689 | 20741 | 29,489 | | | 29,489 | | 34,833 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411295 | | N/A | Equity/Index | RBC- | 12/27/2024 | 12/18/2025 | 33 | 708,610 | 21209 | 27,058 | | | 27,058 | | 31,897 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501178 | | N/A | Equity/Index | BAR- | 01/21/2025 | 01/06/2026 | 4 | 86,095 | 21560 | | 2,521 | | 2,521 | | 2,942 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505621 | | N/A | Equity/Index | RBC- | 03/17/2025 | 02/27/2026 | 30 | 597,084 | 20551 | | 23,322 | | 23,322 | | 34,679 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500902 | | N/A | Equity/Index | RBC- | 01/15/2025 | 01/13/2026 | 8 | 170,018 | 20785 | | 6,593 | | 6,593 | | 7,900 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502870 | | N/A | Equity/Index | RBC- | 02/10/2025 | 02/02/2026 | 5 | 108,790 | 21478 | | 5,049 | | 5,049 | | 5,598 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504072 | | N/A | Equity/Index | RBC- | 02/25/2025 | 02/24/2026 | 41 | 867,458 | 21352 | | 32,178 | | 32,178 | | 38,298 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501556 | | N/A | Equity/Index | RBC- | 01/24/2025 | 12/24/2025 | 6 | 130,339 | 21798 | | 4,720 | | 4,720 | | 5,435 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505973 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/18/2026 | 6 | 117,829 | 19483 | | 5,099 | | 5,099 | | 7,347 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510064 | | N/A | Equity/Index | RBC- | 05/14/2025 | 04/29/2026 | 47 | 1,000,846 | 19545 | | 41,734 | | 41,734 | | 46,570 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508307 | | N/A | Equity/Index | BAR- | 04/23/2025 | 04/17/2026 | 7 | 130,900 | 18258 | | 4,714 | | 4,714 | | 7,045 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506209 | | N/A | Equity/Index | BAR- | 03/26/2025 | 03/20/2026 | 4 | 79,536 | 19754 | | 4,425 | | 4,425 | | 6,246 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504163 | | N/A | Equity/Index | BMO- | 02/26/2025 | 12/31/2025 | 16 | 337,680 | 21012 | | 9,397 | | 9,397 | | 11,284 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505177 | | N/A | Equity/Index | BAR- | 03/11/2025 | 03/06/2026 | 16 | 311,804 | 20053 | | 16,148 | | 16,148 | | 24,911 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501037 | | N/A | Equity/Index | BNP- | 01/17/2025 | 12/29/2025 | 4 | 85,729 | 21473 | | 2,036 | | 2,036 | | 2,411 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502320 | | N/A | Equity/Index | BAR- | 02/03/2025 | 01/23/2026 | 2 | 42,653 | 21774 | | 2,159 | | 2,159 | | 2,648 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502855 | | N/A | Equity/Index | RBC- | 02/10/2025 | 02/05/2026 | 22 | 478,676 | 21658 | | 18,219 | | 18,219 | | 20,114 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506210 | | N/A | Equity/Index | BAR- | 03/26/2025 | 03/24/2026 | 13 | 258,493 | 20180 | | 9,388 | | 9,388 | | 13,258 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512050 | | N/A | Equity/Index | RBC- | 06/10/2025 | 05/22/2026 | 20 | 438,180 | 20916 | | 20,606 | | 20,606 | | 21,972 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408873 | | N/A | Equity/Index | BAR- | 11/21/2024 | 11/18/2025 | 17 | 348,840 | 20539 | 14,808 | | | 14,808 | | 20,735 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411233 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/05/2025 | 10 | 217,683 | 21622 | 9,547 | | | 9,547 | | 10,799 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508119 | | N/A | Equity/Index | BAR- | 04/21/2025 | 04/15/2026 | 18 | 318,020 | 18830 | | 14,333 | | 14,333 | | 28,350 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2500579 | | N/A | Equity/Index | BNP- | 01/10/2025 | 01/07/2026 | 15 | 312,714 | 21173 | | 10,814 | | 10,814 | | 14,492 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501713 | | N/A | Equity/Index | RBC- | 01/28/2025 | 12/16/2025 | 2 | 42,726 | 22097 | | 1,469 | | 1,469 | | 1,846 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502571 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/28/2026 | 2 | 43,440 | 21463 | | 990 | | 990 | | 1,077 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510158 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/06/2026 | 11 | 234,234 | 19791 | | 15,403 | | 15,403 | | 17,610 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507532 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/08/2026 | 22 | 411,366 | 17090 | | 24,897 | | 24,897 | | 34,058 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503152 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/30/2026 | 19 | 412,414 | 21508 | | 18,770 | | 18,770 | | 21,006 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508595 | | N/A | Equity/Index | RBC- | 04/25/2025 | 04/02/2026 | 46 | 890,659 | 17398 | | 42,182 | | 42,182 | | 53,948 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506599 | | N/A | Equity/Index | BAR- | 04/02/2025 | 04/01/2026 | 13 | 254,121 | 19436 | | 9,460 | | 9,460 | | 13,437 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505345 | | N/A | Equity/Index | RBC- | 03/13/2025 | 03/11/2026 | 9 | 172,755 | 19377 | | 6,323 | | 6,323 | | 9,369 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505753 | | N/A | Equity/Index | RBC- | 03/19/2025 | 03/18/2026 | 24 | 475,128 | 19483 | | 18,455 | | 18,455 | | 24,856 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411086 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/12/2025 | 4 | 86,013 | 21615 | 3,749 | | | 3,749 | | 4,438 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501359 | | N/A | Equity/Index | RBC- | 01/22/2025 | 01/12/2026 | 3 | 65,502 | 20848 | | 3,191 | | 3,191 | | 3,567 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502446 | | N/A | Equity/Index | RBC- | 02/04/2025 | 01/27/2026 | 7 | 150,684 | 21127 | | 6,881 | | 6,881 | | 7,879 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504245 | | N/A | Equity/Index | BMO- | 02/27/2025 | 02/20/2026 | 7 | 144,264 | 21614 | | 7,036 | | 7,036 | | 9,868 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510436 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/15/2026 | 5 | 106,975 | 21428 | | 4,004 | | 4,004 | | 4,704 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502869 | | N/A | Equity/Index | RBC- | 02/10/2025 | 11/20/2025 | 6 | 130,548 | 20667 | | 5,812 | | 5,812 | | 6,574 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503151 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/23/2026 | 4 | 86,824 | 21901 | | 3,684 | | 3,684 | | 4,155 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509229 | | N/A | Equity/Index | SG- | 05/05/2025 | 05/01/2026 | 30 | 629,951 | 19787 | | 23,322 | | 23,322 | | 30,450 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411590 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/26/2025 | 3 | 63,037 | 21768 | 2,880 | | | 2,880 | | 3,951 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410613 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/11/2025 | 15 | 329,453 | 21764 | 12,493 | | | 12,493 | | 13,694 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503393 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/13/2026 | 15 | 332,087 | 22031 | | 12,723 | | 12,723 | | 13,120 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512517 | | N/A | Equity/Index | BAR- | 06/17/2025 | 06/12/2026 | 19 | 412,699 | 21913 | | 14,600 | | 14,600 | | 16,014 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509880 | | N/A | Equity/Index | RBC- | 05/12/2025 | 04/17/2026 | 17 | 353,277 | 18258 | | 17,613 | | 17,613 | | 19,986 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513444 | | N/A | Equity/Index | RBC- | 06/30/2025 | 06/05/2026 | 25 | 566,484 | 21762 | | 22,738 | | 22,738 | | 21,936 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513139 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/29/2026 | 11 | 247,066 | 21341 | | 15,962 | | 15,962 | | 15,501 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511629 | | N/A | Equity/Index | RBC- | 06/06/2025 | 05/29/2026 | 13 | 283,086 | 21364 | | 13,093 | | 13,093 | | 14,289 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411227 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/24/2025 | 38 | 827,196 | 21798 | 30,655 | | | 30,655 | | 34,421 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411403 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/26/2025 | 6 | 126,473 | 21473 | 4,724 | | | 4,724 | | 6,024 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508260 | | N/A | Equity/Index | BMO- | 04/22/2025 | 04/17/2026 | 32 | 580,704 | 18258 | | 20,411 | | 20,411 | | 32,177 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504246 | | N/A | Equity/Index | BMO- | 02/27/2025 | 02/24/2026 | 9 | 185,482 | 21352 | | 6,417 | | 6,417 | | 8,436 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502554 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/02/2026 | 2 | 43,440 | 21326 | | 2,499 | | 2,499 | | 2,852 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507164 | | N/A | Equity/Index | RBC- | 04/09/2025 | 04/08/2026 | 40 | 760,400 | 17090 | | 33,281 | | 33,281 | | 40,453 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510440 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/14/2026 | 6 | 128,370 | 21319 | | 5,777 | | 5,777 | | 6,827 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505176 | | N/A | Equity/Index | BAR- | 03/11/2025 | 03/06/2026 | 74 | 1,442,094 | 20201 | | 50,891 | | 50,891 | | 76,212 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2408015 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/30/2025 | 15 | 300,495 | 20388 | 11,055 | | | 11,055 | | 17,014 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502447 | | N/A | Equity/Index | RBC- | 02/04/2025 | 01/12/2026 | 5 | 107,631 | 20848 | | 5,171 | | 5,171 | | 5,946 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503023 | | N/A | Equity/Index | BMO- | 02/11/2025 | 01/22/2026 | 2 | 43,292 | 21853 | | 2,299 | | 2,299 | | 2,610 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500394 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/19/2025 | 4 | 85,127 | 21111 | | 3,758 | | 3,758 | | 4,559 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502713 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/30/2026 | 5 | 103,023 | 21508 | | 4,818 | | 4,818 | | 5,589 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411589 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/26/2025 | 13 | 273,158 | 21768 | 10,365 | | | 10,365 | | 14,103 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409527 | | N/A | Equity/Index | BMO- | 12/02/2024 | 11/14/2025 | 5 | 105,853 | 20394 | 3,331 | | | 3,331 | | 4,122 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511149 | | N/A | Equity/Index | BAR- | 05/28/2025 | 05/11/2026 | 13 | 278,330 | 20061 | | 13,214 | | 13,214 | | 14,907 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410337 | | N/A | Equity/Index | RBC- | 12/12/2024 | 11/14/2025 | 15 | 324,229 | 20897 | 14,921 | | | 14,921 | | 17,741 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411089 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/12/2025 | 12 | 258,038 | 21780 | 10,724 | | | 10,724 | | 12,663 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505002 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/20/2026 | 4 | 80,753 | 21614 | | 1,948 | | 1,948 | | 2,883 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503900 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/12/2026 | 12 | 259,261 | 21719 | | 9,442 | | 9,442 | | 10,873 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503020 | | N/A | Equity/Index | BMO- | 02/11/2025 | 01/07/2026 | 12 | 259,754 | 21173 | | 11,022 | | 11,022 | | 12,422 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501353 | | N/A | Equity/Index | RBC- | 01/22/2025 | 12/26/2025 | 7 | 152,838 | 21473 | | 8,710 | | 8,710 | | 9,862 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508304 | | N/A | Equity/Index | BAR- | 04/23/2025 | 04/10/2026 | 24 | 448,800 | 18690 | | 23,260 | | 23,260 | | 37,704 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507650 | | N/A | Equity/Index | RBC- | 04/14/2025 | 03/24/2026 | 18 | 340,191 | 20180 | | 10,844 | | 10,844 | | 17,647 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505632 | | N/A | Equity/Index | RBC- | 03/17/2025 | 02/24/2026 | 5 | 99,514 | 21352 | | 2,349 | | 2,349 | | 3,663 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408728 | | N/A | Equity/Index | RBC- | 11/19/2024 | 11/18/2025 | 61 | 1,261,583 | 20539 | 49,730 | | | 49,730 | | 67,577 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510439 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/14/2026 | 13 | 278,135 | 21319 | | 10,239 | | 10,239 | | 11,900 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512441 | | N/A | Equity/Index | BAR- | 06/16/2025 | 06/10/2026 | 34 | 745,144 | 21942 | | 27,494 | | 27,494 | | 29,222 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511150 | | N/A | Equity/Index | BAR- | 05/28/2025 | 05/12/2026 | 16 | 342,560 | 20868 | | 13,219 | | 13,219 | | 15,155 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505510 | | N/A | Equity/Index | RBC- | 03/14/2025 | 03/04/2026 | 10 | 197,221 | 20353 | | 5,376 | | 5,376 | | 7,666 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509954 | | N/A | Equity/Index | BNP- | 05/13/2025 | 04/24/2026 | 10 | 212,400 | 19433 | | 10,407 | | 10,407 | | 11,685 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411298 | | N/A | Equity/Index | RBC- | 12/27/2024 | 12/12/2025 | 12 | 257,676 | 21615 | 10,961 | | | 10,961 | | 12,963 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506206 | | N/A | Equity/Index | BAR- | 03/26/2025 | 03/17/2026 | 4 | 79,536 | 19812 | | 4,374 | | 4,374 | | 6,217 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408690 | | N/A | Equity/Index | RBC- | 11/18/2024 | 11/11/2025 | 10 | 205,261 | 21107 | 7,279 | | | 7,279 | | 10,627 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501666 | | N/A | Equity/Index | RBC- | 01/27/2025 | 01/09/2026 | 22 | 463,947 | 21181 | | 19,521 | | 19,521 | | 24,759 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410973 | | N/A | Equity/Index | BMO- | 12/20/2024 | 12/16/2025 | 21 | 449,743 | 22097 | 15,247 | | | 15,247 | | 18,137 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503212 | | N/A | Equity/Index | BMO- | 02/13/2025 | 02/04/2026 | 9 | 198,000 | 21567 | | 7,727 | | 7,727 | | 8,325 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506269 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/13/2026 | 20 | 396,340 | 19705 | | 17,342 | | 17,342 | | 24,322 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500068 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/31/2025 | 85 | 1,776,194 | 21012 | | 65,936 | | 65,936 | | 83,078 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504076 | | N/A | Equity/Index | RBC- | 02/25/2025 | 02/20/2026 | 2 | 42,315 | 21614 | | 1,762 | | 1,762 | | 2,138 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411092 | | N/A | Equity/Index | RBC- | 12/23/2024 | 11/28/2025 | 22 | 473,070 | 20930 | 14,781 | | | 14,781 | | 17,257 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410066 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/02/2025 | 5 | 107,340 | 21165 | 4,753 | | | 4,753 | | 5,740 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2409170 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/14/2025 | 9 | 187,594 | 20897 | 6,767 | | | 6,767 | | 9,132 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500170 | | N/A | Equity/Index | BAR- | 01/03/2025 | 11/28/2025 | 3 | 63,996 | 20744 | | 3,032 | | 3,032 | | 3,689 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500312 | | N/A | Equity/Index | BAR- | 01/06/2025 | 12/12/2025 | 7 | 151,001 | 21615 | | 6,463 | | 6,463 | | 7,580 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507764 | | N/A | Equity/Index | RBC- | 04/16/2025 | 03/20/2026 | 32 | 577,024 | 19678 | | 19,529 | | 19,529 | | 37,600 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502565 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/16/2026 | 5 | 108,600 | 21441 | | 4,860 | | 4,860 | | 5,486 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513147 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/05/2026 | 6 | 134,763 | 19968 | | 6,970 | | 6,970 | | 6,906 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408652 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/14/2025 | 22 | 448,646 | 20897 | 16,248 | | | 16,248 | | 23,901 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508599 | | N/A | Equity/Index | RBC- | 04/25/2025 | 04/21/2026 | 37 | 716,400 | 17808 | | 28,617 | | 28,617 | | 37,292 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500071 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/30/2025 | 4 | 83,586 | 21197 | | 4,305 | | 4,305 | | 5,613 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501867 | | N/A | Equity/Index | BAR- | 01/29/2025 | 01/16/2026 | 12 | 256,848 | 21441 | | 11,135 | | 11,135 | | 13,223 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503995 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/02/2026 | 7 | 150,364 | 21478 | | 6,570 | | 6,570 | | 7,631 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511925 | | N/A | Equity/Index | RBC- | 06/09/2025 | 06/03/2026 | 9 | 196,381 | 21663 | | 9,003 | | 9,003 | | 9,681 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502323 | | N/A | Equity/Index | BAR- | 02/03/2025 | 01/09/2026 | 9 | 191,936 | 20848 | | 8,735 | | 8,735 | | 10,454 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510575 | | N/A | Equity/Index | RBC- | 05/21/2025 | 05/19/2026 | 11 | 231,052 | 21447 | | 8,302 | | 8,302 | | 10,075 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502189 | | N/A | Equity/Index | BAR- | 01/31/2025 | 01/29/2026 | 7 | 150,388 | 21411 | | 5,671 | | 5,671 | | 6,578 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409526 | | N/A | Equity/Index | BMO- | 12/02/2024 | 11/19/2025 | 9 | 190,535 | 20685 | 7,850 | | | 7,850 | | 9,989 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501552 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/21/2026 | 28 | 608,247 | 21567 | | 22,825 | | 22,825 | | 25,934 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505969 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/13/2026 | 8 | 157,105 | 19225 | | 6,253 | | 6,253 | | 8,719 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410065 | | N/A | Equity/Index | BAR- | 12/09/2024 | 11/28/2025 | 15 | 322,020 | 20744 | 12,751 | | | 12,751 | | 15,287 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409708 | | N/A | Equity/Index | BMO- | 12/05/2024 | 12/03/2025 | 4 | 85,808 | 21229 | 3,442 | | | 3,442 | | 4,162 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511931 | | N/A | Equity/Index | RBC- | 06/09/2025 | 06/04/2026 | 24 | 523,682 | 21722 | | 29,136 | | 29,136 | | 31,882 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507190 | | N/A | Equity/Index | SG- | 04/10/2025 | 03/13/2026 | 45 | 833,861 | 19705 | | 30,772 | | 30,772 | | 54,165 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507766 | | N/A | Equity/Index | RBC- | 04/16/2025 | 03/25/2026 | 12 | 216,384 | 20288 | | 8,178 | | 8,178 | | 18,366 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503021 | | N/A | Equity/Index | BMO- | 02/11/2025 | 12/23/2025 | 2 | 43,292 | 21503 | | 1,324 | | 1,324 | | 1,486 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511586 | | N/A | Equity/Index | BAR- | 06/04/2025 | 05/27/2026 | 22 | 478,507 | 21415 | | 18,283 | | 18,283 | | 20,066 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511493 | | N/A | Equity/Index | RBC- | 06/03/2025 | 05/29/2026 | 11 | 238,095 | 21341 | | 9,123 | | 9,123 | | 10,012 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511448 | | N/A | Equity/Index | RBC- | 06/02/2025 | 05/28/2026 | 32 | 687,451 | 21318 | | 24,870 | | 24,870 | | 28,138 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503211 | | N/A | Equity/Index | BMO- | 02/13/2025 | 11/19/2025 | 15 | 330,000 | 20685 | | 14,953 | | 14,953 | | 16,528 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503472 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/06/2026 | 20 | 441,888 | 21491 | | 20,513 | | 20,513 | | 21,749 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502856 | | N/A | Equity/Index | RBC- | 02/10/2025 | 02/05/2026 | 23 | 500,434 | 21658 | | 27,684 | | 27,684 | | 31,029 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408451 | | N/A | Equity/Index | RBC- | 11/11/2024 | 10/24/2025 | 13 | 273,975 | 20352 | 11,345 | | | 11,345 | | 14,842 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509759 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/07/2026 | 42 | 842,384 | 19868 | | 32,011 | | 32,011 | | 42,390 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511353 | | N/A | Equity/Index | BAR- | 05/30/2025 | 05/27/2026 | 42 | 895,768 | 21415 | | 32,613 | | 32,613 | | 38,493 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507770 | | N/A | Equity/Index | RBC- | 04/16/2025 | 04/14/2026 | 28 | 504,896 | 18796 | | 24,795 | | 24,795 | | 43,045 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2509500 | | N/A | Equity/Index | RBC- | 05/08/2025 | 05/06/2026 | 8 | 161,480 | 19791 | | 9,291 | | 9,291 | | 12,227 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502029 | | N/A | Equity/Index | BMO- | 01/30/2025 | 01/28/2026 | 22 | 473,143 | 21463 | | 17,656 | | 17,656 | | 20,606 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510438 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/14/2026 | 6 | 128,370 | 21319 | | 4,567 | | 4,567 | | 5,296 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504820 | | N/A | Equity/Index | BNP- | 03/06/2025 | 02/20/2026 | 32 | 640,800 | 21614 | | 21,527 | | 21,527 | | 34,259 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408017 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/31/2025 | 5 | 100,165 | 20033 | 3,869 | | | 3,869 | | 5,760 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409167 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/03/2025 | 5 | 104,219 | 20033 | 2,905 | | | 2,905 | | 3,711 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508120 | | N/A | Equity/Index | BAR- | 04/21/2025 | 04/16/2026 | 16 | 282,684 | 18258 | | 9,625 | | 9,625 | | 16,469 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510930 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/22/2026 | 26 | 544,820 | 21112 | | 19,502 | | 19,502 | | 23,999 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504248 | | N/A | Equity/Index | BMO- | 02/27/2025 | 02/25/2026 | 7 | 144,264 | 21087 | | 7,405 | | 7,405 | | 10,005 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503648 | | N/A | Equity/Index | BAR- | 02/20/2025 | 01/23/2026 | 2 | 43,940 | 21901 | | 1,649 | | 1,649 | | 1,784 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507647 | | N/A | Equity/Index | RBC- | 04/14/2025 | 04/09/2026 | 20 | 377,990 | 19145 | | 14,131 | | 14,131 | | 20,637 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410336 | | N/A | Equity/Index | RBC- | 12/12/2024 | 11/14/2025 | 10 | 216,153 | 20394 | 10,391 | | | 10,391 | | 12,288 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503018 | | N/A | Equity/Index | BMO- | 02/11/2025 | 01/16/2026 | 9 | 194,815 | 21441 | | 10,746 | | 10,746 | | 12,221 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511497 | | N/A | Equity/Index | RBC- | 06/03/2025 | 04/27/2026 | 3 | 64,935 | 19433 | | 2,192 | | 2,192 | | 2,296 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503646 | | N/A | Equity/Index | BAR- | 02/20/2025 | 01/23/2026 | 2 | 43,940 | 21774 | | 981 | | 981 | | 1,054 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409537 | | N/A | Equity/Index | RBC- | 12/03/2024 | 11/28/2025 | 6 | 126,942 | 20744 | 5,694 | | | 5,694 | | 7,133 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503477 | | N/A | Equity/Index | BAR- | 02/18/2025 | 01/30/2026 | 3 | 66,283 | 21478 | | 3,983 | | 3,983 | | 4,219 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508597 | | N/A | Equity/Index | RBC- | 04/25/2025 | 04/15/2026 | 25 | 484,054 | 18830 | | 21,395 | | 21,395 | | 30,360 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506597 | | N/A | Equity/Index | BAR- | 04/02/2025 | 03/31/2026 | 43 | 840,555 | 19278 | | 46,219 | | 46,219 | | 67,239 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504075 | | N/A | Equity/Index | RBC- | 02/25/2025 | 02/20/2026 | 6 | 126,945 | 21614 | | 4,557 | | 4,557 | | 5,485 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504623 | | N/A | Equity/Index | RBC- | 03/04/2025 | 03/03/2026 | 82 | 1,652,956 | 20426 | | 61,524 | | 61,524 | | 83,388 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503593 | | N/A | Equity/Index | BAR- | 02/19/2025 | 02/18/2026 | 29 | 642,929 | 22165 | | 24,005 | | 24,005 | | 24,937 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501663 | | N/A | Equity/Index | RBC- | 01/27/2025 | 01/23/2026 | 6 | 126,531 | 21774 | | 4,321 | | 4,321 | | 5,432 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500069 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/30/2025 | 21 | 438,824 | 21197 | | 15,939 | | 15,939 | | 20,245 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512780 | | N/A | Equity/Index | BAR- | 06/20/2025 | 06/10/2026 | 24 | 518,376 | 21942 | | 26,932 | | 26,932 | | 31,145 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503992 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/20/2026 | 14 | 300,728 | 21614 | | 11,127 | | 11,127 | | 12,822 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503991 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/20/2026 | 6 | 128,884 | 22068 | | 6,467 | | 6,467 | | 7,607 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505514 | | N/A | Equity/Index | RBC- | 03/14/2025 | 03/10/2026 | 19 | 374,720 | 19431 | | 14,425 | | 14,425 | | 19,565 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408562 | | N/A | Equity/Index | BMO- | 11/14/2024 | 10/31/2025 | 7 | 146,890 | 19890 | 6,352 | | | 6,352 | | 8,123 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500759 | | N/A | Equity/Index | RBC- | 01/14/2025 | 01/02/2026 | 5 | 103,787 | 21326 | | 5,472 | | 5,472 | | 7,454 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408452 | | N/A | Equity/Index | RBC- | 11/11/2024 | 10/28/2025 | 12 | 252,900 | 20351 | 10,479 | | | 10,479 | | 13,674 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513438 | | N/A | Equity/Index | RBC- | 06/30/2025 | 06/26/2026 | 16 | 362,550 | 22534 | | 13,295 | | 13,295 | | 12,761 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501182 | | N/A | Equity/Index | BAR- | 01/21/2025 | 01/14/2026 | 4 | 86,095 | 20757 | | 4,355 | | 4,355 | | 5,068 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503465 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/12/2026 | 2 | 44,189 | 21719 | | 1,719 | | 1,719 | | 1,815 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2506591 | | N/A | Equity/Index | BAR | 04/02/2025 | 03/24/2026 | 11 | 215,026 | 20180 | | 7,287 | | 7,287 | | 11,212 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502866 | | N/A | Equity/Index | RBC | 02/10/2025 | 12/09/2025 | 7 | 152,306 | 21441 | | 6,833 | | 6,833 | | 7,741 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500311 | | N/A | Equity/Index | BAR | 01/06/2025 | 12/12/2025 | 5 | 107,858 | 21780 | | 4,634 | | 4,634 | | 5,422 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502872 | | N/A | Equity/Index | RBC | 02/10/2025 | 01/12/2026 | 7 | 152,306 | 20848 | | 3,675 | | 3,675 | | 3,941 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411153 | | N/A | Equity/Index | RBC | 12/24/2024 | 11/21/2025 | 34 | 738,990 | 20755 | 32,992 | | | 32,992 | | 38,249 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511447 | | N/A | Equity/Index | RBC | 06/02/2025 | 05/22/2026 | 22 | 472,623 | 21112 | | 21,158 | | 21,158 | | 23,887 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513140 | | N/A | Equity/Index | BNP | 06/26/2025 | 05/13/2026 | 11 | 247,066 | 21198 | | 12,600 | | 12,600 | | 12,297 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501405 | | N/A | Equity/Index | BNP | 01/23/2025 | 01/21/2026 | 69 | 1,505,866 | 21567 | | 57,289 | | 57,289 | | 64,034 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411407 | | N/A | Equity/Index | RBC | 12/30/2024 | 12/19/2025 | 8 | 168,630 | 21111 | 7,445 | | | 7,445 | | 9,385 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510576 | | N/A | Equity/Index | RBC | 05/21/2025 | 05/19/2026 | 25 | 525,118 | 21447 | | 27,179 | | 27,179 | | 34,120 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507163 | | N/A | Equity/Index | RBC | 04/09/2025 | 04/07/2026 | 22 | 418,220 | 17431 | | 17,847 | | 17,847 | | 22,105 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506272 | | N/A | Equity/Index | BAR | 03/27/2025 | 03/26/2026 | 12 | 237,804 | 19917 | | 12,653 | | 12,653 | | 18,453 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500073 | | N/A | Equity/Index | RBC | 01/02/2025 | 12/05/2025 | 2 | 41,793 | 21622 | | 1,638 | | 1,638 | | 2,160 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511071 | | N/A | Equity/Index | NTX | 05/27/2025 | 05/15/2026 | 16 | 342,440 | 21336 | | 12,861 | | 12,861 | | 14,589 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511154 | | N/A | Equity/Index | BAR | 05/28/2025 | 05/21/2026 | 14 | 299,740 | 21080 | | 10,910 | | 10,910 | | 12,581 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411150 | | N/A | Equity/Index | RBC | 12/24/2024 | 12/19/2025 | 58 | 1,260,630 | 21289 | 48,585 | | | 48,585 | | 55,641 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411085 | | N/A | Equity/Index | RBC | 12/23/2024 | 12/12/2025 | 4 | 86,013 | 21615 | 3,651 | | | 3,651 | | 4,321 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2407836 | | N/A | Equity/Index | RBC | 10/30/2024 | 10/24/2025 | 9 | 184,644 | 20352 | 7,311 | | | 7,311 | | 10,275 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502879 | | N/A | Equity/Index | RBC | 02/10/2025 | 11/28/2025 | 7 | 152,306 | 20930 | | 7,228 | | 7,228 | | 8,194 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408840 | | N/A | Equity/Index | RBC | 11/20/2024 | 10/31/2025 | 5 | 102,679 | 20033 | 2,935 | | | 2,935 | | 3,877 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409520 | | N/A | Equity/Index | BMO | 12/02/2024 | 11/07/2025 | 21 | 444,581 | 21117 | 12,982 | | | 12,982 | | 16,694 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409536 | | N/A | Equity/Index | RBC | 12/03/2024 | 12/02/2025 | 4 | 84,628 | 21165 | 3,104 | | | 3,104 | | 3,914 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510066 | | N/A | Equity/Index | RBC | 05/14/2025 | 04/30/2026 | 38 | 809,195 | 19571 | | 32,534 | | 32,534 | | 36,276 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500900 | | N/A | Equity/Index | RBC | 01/15/2025 | 01/14/2026 | 18 | 382,541 | 20757 | | 14,863 | | 14,863 | | 17,790 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503590 | | N/A | Equity/Index | BAR | 02/19/2025 | 02/13/2026 | 11 | 243,870 | 22031 | | 9,243 | | 9,243 | | 9,632 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500313 | | N/A | Equity/Index | BAR | 01/06/2025 | 12/26/2025 | 15 | 323,573 | 21473 | | 14,140 | | 14,140 | | 16,508 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512516 | | N/A | Equity/Index | BAR | 06/17/2025 | 06/16/2026 | 18 | 390,978 | 21938 | | 13,800 | | 13,800 | | 15,130 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501667 | | N/A | Equity/Index | RBC | 01/27/2025 | 01/16/2026 | 2 | 42,177 | 21091 | | 1,553 | | 1,553 | | 1,932 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507531 | | N/A | Equity/Index | BMO | 04/11/2025 | 04/08/2026 | 15 | 280,477 | 17090 | | 11,367 | | 11,367 | | 15,037 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506596 | | N/A | Equity/Index | BAR | 04/02/2025 | 03/31/2026 | 60 | 1,172,867 | 19278 | | 44,351 | | 44,351 | | 62,117 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510434 | | N/A | Equity/Index | RBC | 05/19/2025 | 05/15/2026 | 20 | 427,900 | 21428 | | 14,999 | | 14,999 | | 17,525 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410059 | | N/A | Equity/Index | BAR | 12/09/2024 | 12/05/2025 | 11 | 236,148 | 21622 | 12,361 | | | 12,361 | | 14,857 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503592 | | N/A | Equity/Index | BAR | 02/19/2025 | 02/13/2026 | 5 | 110,850 | 22115 | | 6,084 | | 6,084 | | 6,287 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2506152 | | N/A | Equity/Index | RBC- | 03/25/2025 | 03/20/2026 | 22 | 445,676 | 19754 | | 17,621 | | 17,621 | | 22,435 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501669 | | N/A | Equity/Index | RBC- | 01/27/2025 | 12/08/2025 | 5 | 105,443 | 21622 | | 4,201 | | 4,201 | | 5,548 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508866 | | N/A | Equity/Index | BMO- | 04/30/2025 | 03/27/2026 | 18 | 349,002 | 19281 | | 14,727 | | 14,727 | | 21,380 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512442 | | N/A | Equity/Index | BAR- | 06/16/2025 | 06/11/2026 | 29 | 635,564 | 21861 | | 23,607 | | 23,607 | | 25,052 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503395 | | N/A | Equity/Index | BMO- | 02/14/2025 | 01/16/2026 | 2 | 44,278 | 21441 | | 2,095 | | 2,095 | | 2,201 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408731 | | N/A | Equity/Index | RBC- | 11/19/2024 | 10/31/2025 | 6 | 124,090 | 20033 | 5,668 | | | 5,668 | | 7,598 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511196 | | N/A | Equity/Index | SG- | 05/29/2025 | 05/08/2026 | 39 | 831,597 | 21318 | | 30,260 | | 30,260 | | 35,951 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513154 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/04/2026 | 7 | 157,224 | 20103 | | 5,334 | | 5,334 | | 5,292 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503027 | | N/A | Equity/Index | BMO- | 02/11/2025 | 02/05/2026 | 1 | 21,646 | 21658 | | 1,166 | | 1,166 | | 1,320 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507193 | | N/A | Equity/Index | SG- | 04/10/2025 | 03/20/2026 | 7 | 129,712 | 19754 | | 6,205 | | 6,205 | | 11,015 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411230 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/16/2025 | 5 | 108,842 | 22097 | 5,628 | | | 5,628 | | 6,171 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410328 | | N/A | Equity/Index | RBC- | 12/12/2024 | 12/11/2025 | 21 | 453,921 | 21764 | 17,455 | | | 17,455 | | 20,401 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508737 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/23/2026 | 5 | 97,080 | 18693 | | 5,590 | | 5,590 | | 7,842 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511828 | | N/A | Equity/Index | RBC- | 06/06/2025 | 06/05/2026 | 24 | 522,621 | 21547 | | 19,819 | | 19,819 | | 21,524 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503394 | | N/A | Equity/Index | BMO- | 02/14/2025 | 01/16/2026 | 10 | 221,392 | 21441 | | 13,169 | | 13,169 | | 13,864 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508742 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/06/2026 | 7 | 135,912 | 17398 | | 6,493 | | 6,493 | | 8,145 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408457 | | N/A | Equity/Index | RBC- | 11/11/2024 | 11/04/2025 | 3 | 63,225 | 19964 | 2,964 | | | 2,964 | | 3,802 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505629 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/04/2026 | 5 | 99,514 | 20353 | | 3,532 | | 3,532 | | 5,045 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502188 | | N/A | Equity/Index | BAR- | 01/31/2025 | 01/30/2026 | 26 | 558,584 | 21508 | | 20,836 | | 20,836 | | 24,202 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505975 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/19/2026 | 12 | 235,657 | 19737 | | 12,245 | | 12,245 | | 18,556 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508261 | | N/A | Equity/Index | BMO- | 04/22/2025 | 04/21/2026 | 119 | 2,159,493 | 17808 | | 79,681 | | 79,681 | | 119,964 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513327 | | N/A | Equity/Index | BAR- | 06/27/2025 | 06/23/2026 | 35 | 787,990 | 21856 | | 30,104 | | 30,104 | | 30,248 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511068 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/22/2026 | 6 | 128,415 | 21112 | | 4,758 | | 4,758 | | 5,329 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512046 | | N/A | Equity/Index | RBC- | 06/10/2025 | 05/15/2026 | 32 | 701,088 | 21428 | | 31,802 | | 31,802 | | 34,379 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508311 | | N/A | Equity/Index | BAR- | 04/23/2025 | 04/22/2026 | 36 | 673,200 | 18276 | | 24,316 | | 24,316 | | 36,294 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508740 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/06/2026 | 4 | 77,664 | 17398 | | 2,017 | | 2,017 | | 2,429 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505967 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/11/2026 | 18 | 353,486 | 19377 | | 9,252 | | 9,252 | | 12,725 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500455 | | N/A | Equity/Index | BAR- | 01/08/2025 | 01/06/2026 | 33 | 697,861 | 21560 | | 24,847 | | 24,847 | | 30,767 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509330 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 15 | 297,467 | 20103 | | 10,586 | | 10,586 | | 14,597 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501032 | | N/A | Equity/Index | BNP- | 01/17/2025 | 12/26/2025 | 12 | 257,186 | 21473 | | 7,497 | | 7,497 | | 8,914 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503391 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/11/2026 | 9 | 199,252 | 21694 | | 13,658 | | 13,658 | | 14,232 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504771 | | N/A | Equity/Index | RBC- | 03/05/2025 | 03/04/2026 | 24 | 495,408 | 20353 | | 19,472 | | 19,472 | | 24,458 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506858 | | N/A | Equity/Index | RBC- | 04/04/2025 | 04/01/2026 | 14 | 243,894 | 19436 | | 6,929 | | 6,929 | | 13,917 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500072 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/05/2025 | 8 | 167,171 | 21425 | | 6,761 | | 6,761 | | 8,864 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2506200 | | N/A | Equity/Index | BAR- | 03/26/2025 | 03/06/2026 | 14 | 278,377 | 20201 | | 11,719 | | 11,719 | | 16,928 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505005 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/24/2026 | 3 | 60,565 | 21352 | | 1,529 | | 1,529 | | 2,206 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509328 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/05/2026 | 72 | 1,427,839 | 19968 | | 53,098 | | 53,098 | | 72,773 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410329 | | N/A | Equity/Index | RBC- | 12/12/2024 | 12/10/2025 | 22 | 475,536 | 21368 | 17,957 | | | 17,957 | | 21,017 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503660 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/13/2026 | 14 | 307,580 | 22115 | | 11,265 | | 11,265 | | 12,126 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502858 | | N/A | Equity/Index | RBC- | 02/10/2025 | 02/06/2026 | 3 | 65,274 | 21491 | | 3,699 | | 3,699 | | 4,129 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509497 | | N/A | Equity/Index | RBC- | 05/08/2025 | 05/05/2026 | 10 | 201,850 | 19968 | | 11,003 | | 11,003 | | 14,543 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510759 | | N/A | Equity/Index | RBC- | 05/22/2025 | 04/17/2026 | 13 | 276,068 | 18258 | | 13,899 | | 13,899 | | 15,245 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511158 | | N/A | Equity/Index | BAR- | 05/28/2025 | 05/27/2026 | 77 | 1,648,570 | 21415 | | 60,707 | | 60,707 | | 71,026 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507772 | | N/A | Equity/Index | RBC- | 04/16/2025 | 04/15/2026 | 34 | 613,088 | 18830 | | 21,287 | | 21,287 | | 34,984 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507771 | | N/A | Equity/Index | RBC- | 04/16/2025 | 04/14/2026 | 38 | 685,216 | 18796 | | 34,287 | | 34,287 | | 59,754 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503154 | | N/A | Equity/Index | RBC- | 02/12/2025 | 02/10/2026 | 18 | 390,708 | 21757 | | 21,246 | | 21,246 | | 23,969 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411234 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/08/2025 | 10 | 217,683 | 21622 | 9,555 | | | 9,555 | | 10,805 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509331 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 7 | 138,818 | 20103 | | 7,207 | | 7,207 | | 10,409 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501710 | | N/A | Equity/Index | RBC- | 01/28/2025 | 12/16/2025 | 2 | 42,726 | 22097 | | 918 | | 918 | | 1,128 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509334 | | N/A | Equity/Index | BMO- | 05/06/2025 | 04/30/2026 | 7 | 138,818 | 19571 | | 6,188 | | 6,188 | | 8,394 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511194 | | N/A | Equity/Index | SG- | 05/29/2025 | 04/24/2026 | 8 | 170,584 | 19433 | | 11,583 | | 11,583 | | 12,703 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506202 | | N/A | Equity/Index | BAR- | 03/26/2025 | 03/09/2026 | 4 | 79,536 | 20201 | | 3,254 | | 3,254 | | 4,684 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409525 | | N/A | Equity/Index | BMO- | 12/02/2024 | 11/25/2025 | 9 | 190,535 | 20805 | 10,456 | | | 10,456 | | 13,433 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411088 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/12/2025 | 6 | 129,019 | 21780 | 4,619 | | | 4,619 | | 5,454 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500583 | | N/A | Equity/Index | BNP- | 01/10/2025 | 11/12/2025 | 4 | 83,390 | 21071 | | 3,071 | | 3,071 | | 4,276 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506271 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/11/2026 | 14 | 277,438 | 19377 | | 8,293 | | 8,293 | | 10,969 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504765 | | N/A | Equity/Index | RBC- | 03/05/2025 | 02/25/2026 | 15 | 309,630 | 21087 | | 10,981 | | 10,981 | | 14,266 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502190 | | N/A | Equity/Index | BAR- | 01/31/2025 | 01/29/2026 | 6 | 128,904 | 21411 | | 7,086 | | 7,086 | | 8,344 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503897 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/19/2026 | 8 | 172,840 | 22176 | | 8,507 | | 8,507 | | 9,979 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504244 | | N/A | Equity/Index | BMO- | 02/27/2025 | 02/20/2026 | 8 | 164,873 | 21614 | | 6,339 | | 6,339 | | 8,627 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510533 | | N/A | Equity/Index | RBC- | 05/20/2025 | 05/08/2026 | 30 | 638,605 | 20061 | | 30,195 | | 30,195 | | 34,969 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502555 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/02/2026 | 2 | 43,440 | 21326 | | 2,609 | | 2,609 | | 2,981 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411232 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/05/2025 | 7 | 152,378 | 21622 | 6,125 | | | 6,125 | | 6,933 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410011 | | N/A | Equity/Index | BNP- | 12/06/2024 | 12/04/2025 | 11 | 237,738 | 21492 | 8,943 | | | 8,943 | | 10,409 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504073 | | N/A | Equity/Index | RBC- | 02/25/2025 | 02/20/2026 | 17 | 359,678 | 21614 | | 18,596 | | 18,596 | | 23,027 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409168 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/03/2025 | 2 | 41,688 | 20033 | 1,944 | | | 1,944 | | 2,535 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508594 | | N/A | Equity/Index | RBC- | 04/25/2025 | 04/01/2026 | 11 | 212,984 | 19436 | | 8,851 | | 8,851 | | 13,325 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500959 | | N/A | Equity/Index | BMO- | 01/16/2025 | 01/15/2026 | 16 | 337,460 | 21238 | | 12,367 | | 12,367 | | 15,365 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2513141 | | N/A | Equity/Index | BNP | 06/26/2025 | 05/18/2026 | 10 | 224,605 | 21428 | | 10,967 | | 10,967 | | 10,675 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507194 | | N/A | Equity/Index | SG | 04/10/2025 | 04/02/2026 | 51 | 945,043 | 17398 | | 43,410 | | 43,410 | | 59,623 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408561 | | N/A | Equity/Index | BMO | 11/14/2024 | 11/13/2025 | 61 | 1,280,039 | 21036 | 48,747 | | | 48,747 | | 65,495 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504250 | | N/A | Equity/Index | BMO | 02/27/2025 | 02/26/2026 | 19 | 391,574 | 21133 | | 19,980 | | 19,980 | | 27,073 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408689 | | N/A | Equity/Index | RBC | 11/18/2024 | 11/14/2025 | 39 | 800,518 | 20394 | 31,430 | | | 31,430 | | 43,661 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507188 | | N/A | Equity/Index | SG | 04/10/2025 | 03/13/2026 | 8 | 148,242 | 19705 | | 3,965 | | 3,965 | | 6,216 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502573 | | N/A | Equity/Index | RBC | 02/06/2025 | 01/28/2026 | 7 | 152,040 | 21463 | | 8,525 | | 8,525 | | 9,683 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506122 | | N/A | Equity/Index | RBC | 03/25/2025 | 03/06/2026 | 30 | 608,160 | 20201 | | 33,248 | | 33,248 | | 46,113 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408230 | | N/A | Equity/Index | RBC | 11/07/2024 | 11/06/2025 | 9 | 189,549 | 20781 | 7,469 | | | 7,469 | | 9,881 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502714 | | N/A | Equity/Index | BMO | 02/07/2025 | 01/30/2026 | 14 | 288,463 | 21508 | | 17,306 | | 17,306 | | 20,323 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506595 | | N/A | Equity/Index | BAR | 04/02/2025 | 03/27/2026 | 10 | 195,478 | 19799 | | 10,097 | | 10,097 | | 15,576 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502553 | | N/A | Equity/Index | RBC | 02/06/2025 | 01/02/2026 | 2 | 43,440 | 21326 | | 2,023 | | 2,023 | | 2,289 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502317 | | N/A | Equity/Index | BAR | 02/03/2025 | 01/30/2026 | 15 | 319,894 | 21508 | | 11,636 | | 11,636 | | 13,962 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508029 | | N/A | Equity/Index | BAR | 04/17/2025 | 04/14/2026 | 40 | 730,120 | 18796 | | 29,198 | | 29,198 | | 41,061 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505346 | | N/A | Equity/Index | RBC | 03/13/2025 | 03/05/2026 | 18 | 345,510 | 20628 | | 10,668 | | 10,668 | | 18,112 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504764 | | N/A | Equity/Index | RBC | 03/05/2025 | 02/20/2026 | 9 | 185,778 | 22068 | | 6,619 | | 6,619 | | 9,386 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408836 | | N/A | Equity/Index | RBC | 11/20/2024 | 11/11/2025 | 11 | 225,894 | 21107 | 8,139 | | | 8,139 | | 11,689 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408875 | | N/A | Equity/Index | BAR | 11/21/2024 | 11/13/2025 | 8 | 164,160 | 21036 | 5,574 | | | 5,574 | | 8,023 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501356 | | N/A | Equity/Index | RBC | 01/22/2025 | 12/19/2025 | 4 | 87,336 | 21289 | | 3,960 | | 3,960 | | 4,485 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506147 | | N/A | Equity/Index | RBC | 03/25/2025 | 02/20/2026 | 12 | 243,096 | 21614 | | 8,195 | | 8,195 | | 12,893 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508961 | | N/A | Equity/Index | BMO | 05/02/2025 | 04/17/2026 | 28 | 561,211 | 18258 | | 26,477 | | 26,477 | | 32,751 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410331 | | N/A | Equity/Index | RBC | 12/12/2024 | 12/10/2025 | 9 | 194,537 | 21368 | 7,837 | | | 7,837 | | 9,182 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511661 | | N/A | Equity/Index | BAR | 06/05/2025 | 06/02/2026 | 33 | 711,975 | 21492 | | 26,588 | | 26,588 | | 29,481 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501701 | | N/A | Equity/Index | RBC | 01/28/2025 | 01/27/2026 | 46 | 982,698 | 21127 | | 37,320 | | 37,320 | | 44,160 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505622 | | N/A | Equity/Index | RBC | 03/17/2025 | 03/13/2026 | 21 | 417,959 | 19225 | | 24,405 | | 24,405 | | 33,452 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508303 | | N/A | Equity/Index | BAR | 04/23/2025 | 04/10/2026 | 10 | 187,000 | 18690 | | 7,512 | | 7,512 | | 11,824 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510441 | | N/A | Equity/Index | RBC | 05/19/2025 | 05/13/2026 | 9 | 192,555 | 21198 | | 7,174 | | 7,174 | | 8,301 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408521 | | N/A | Equity/Index | RBC | 11/12/2024 | 11/11/2025 | 59 | 1,243,919 | 21107 | 47,710 | | | 47,710 | | 62,698 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507718 | | N/A | Equity/Index | BMO | 04/15/2025 | 04/10/2026 | 41 | 770,882 | 18690 | | 41,624 | | 41,624 | | 63,974 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502875 | | N/A | Equity/Index | RBC | 02/10/2025 | 01/16/2026 | 3 | 65,274 | 21441 | | 1,664 | | 1,664 | | 1,796 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504624 | | N/A | Equity/Index | RBC | 03/04/2025 | 03/03/2026 | 10 | 201,580 | 20426 | | 10,828 | | 10,828 | | 15,233 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506204 | | N/A | Equity/Index | BAR | 03/26/2025 | 03/13/2026 | 10 | 198,841 | 19705 | | 5,831 | | 5,831 | | 7,796 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410425 | | N/A | Equity/Index | RBC | 12/13/2024 | 12/10/2025 | 14 | 304,924 | 21368 | 17,310 | | | 17,310 | | 19,664 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2510067 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/01/2026 | 11 | 234,241 | 19787 | | 9,687 | | 9,687 | | 10,909 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511498 | | N/A | Equity/Index | RBC- | 06/03/2025 | 04/27/2026 | 2 | 43,290 | 19433 | | 2,184 | | 2,184 | | 2,331 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509760 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/07/2026 | 16 | 320,908 | 19868 | | 17,606 | | 17,606 | | 23,947 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509952 | | N/A | Equity/Index | BNP- | 05/13/2025 | 04/24/2026 | 13 | 276,120 | 19433 | | 8,931 | | 8,931 | | 9,969 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509498 | | N/A | Equity/Index | RBC- | 05/08/2025 | 05/05/2026 | 10 | 201,850 | 19968 | | 11,312 | | 11,312 | | 15,006 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503588 | | N/A | Equity/Index | BAR- | 02/19/2025 | 01/28/2026 | 3 | 66,510 | 21463 | | 2,099 | | 2,099 | | 2,209 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502563 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/16/2026 | 7 | 152,040 | 21091 | | 7,244 | | 7,244 | | 8,154 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511937 | | N/A | Equity/Index | RBC- | 06/09/2025 | 05/28/2026 | 12 | 261,841 | 21318 | | 9,786 | | 9,786 | | 10,552 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503475 | | N/A | Equity/Index | BAR- | 02/18/2025 | 01/20/2026 | 2 | 44,189 | 21441 | | 1,133 | | 1,133 | | 1,201 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503650 | | N/A | Equity/Index | BAR- | 02/20/2025 | 01/30/2026 | 8 | 175,760 | 21478 | | 5,440 | | 5,440 | | 5,876 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504247 | | N/A | Equity/Index | BMO- | 02/27/2025 | 02/24/2026 | 7 | 144,264 | 21352 | | 7,113 | | 7,113 | | 9,758 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510325 | | N/A | Equity/Index | RBC- | 05/16/2025 | 05/13/2026 | 8 | 171,120 | 21198 | | 9,593 | | 9,593 | | 11,553 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502551 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/02/2026 | 2 | 43,440 | 21326 | | 1,054 | | 1,054 | | 1,152 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411151 | | N/A | Equity/Index | RBC- | 12/24/2024 | 12/19/2025 | 8 | 173,880 | 21289 | 7,154 | | | 7,154 | | 8,201 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513136 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/29/2026 | 24 | 539,052 | 21364 | | 35,981 | | 35,981 | | 34,921 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410610 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/05/2025 | 8 | 175,708 | 21622 | 6,756 | | | 6,756 | | 7,458 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508255 | | N/A | Equity/Index | BMO- | 04/22/2025 | 04/02/2026 | 23 | 417,381 | 18521 | | 16,282 | | 16,282 | | 27,213 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500582 | | N/A | Equity/Index | BNP- | 01/10/2025 | 11/17/2025 | 9 | 187,628 | 20394 | | 5,575 | | 5,575 | | 7,363 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410761 | | N/A | Equity/Index | RBC- | 12/19/2024 | 11/25/2025 | 55 | 1,162,645 | 20805 | 52,062 | | | 52,062 | | 65,197 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502192 | | N/A | Equity/Index | BAR- | 01/31/2025 | 12/15/2025 | 5 | 107,420 | 21780 | | 4,417 | | 4,417 | | 5,282 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513063 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/23/2026 | 77 | 1,711,248 | 21856 | | 64,822 | | 64,822 | | 66,916 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509949 | | N/A | Equity/Index | BNP- | 05/13/2025 | 05/08/2026 | 7 | 148,680 | 20064 | | 9,068 | | 9,068 | | 10,391 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410507 | | N/A | Equity/Index | RBC- | 12/16/2024 | 12/12/2025 | 5 | 110,235 | 21615 | 4,202 | | | 4,202 | | 4,641 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500634 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/22/2025 | 4 | 82,383 | 21289 | | 3,232 | | 3,232 | | 4,496 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509496 | | N/A | Equity/Index | RBC- | 05/08/2025 | 05/05/2026 | 54 | 1,089,990 | 19968 | | 41,331 | | 41,331 | | 53,649 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511449 | | N/A | Equity/Index | RBC- | 06/02/2025 | 05/28/2026 | 12 | 257,794 | 21318 | | 9,653 | | 9,653 | | 10,943 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500640 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/19/2025 | 4 | 82,383 | 21289 | | 4,061 | | 4,061 | | 5,777 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505965 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/06/2026 | 7 | 137,467 | 20053 | | 6,953 | | 6,953 | | 10,960 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507160 | | N/A | Equity/Index | RBC- | 04/09/2025 | 03/31/2026 | 22 | 418,220 | 19278 | | 15,806 | | 15,806 | | 22,593 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501670 | | N/A | Equity/Index | RBC- | 01/27/2025 | 12/08/2025 | 3 | 63,266 | 21622 | | 2,461 | | 2,461 | | 3,242 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501868 | | N/A | Equity/Index | BAR- | 01/29/2025 | 01/23/2026 | 6 | 128,424 | 21774 | | 6,621 | | 6,621 | | 7,943 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509495 | | N/A | Equity/Index | RBC- | 05/08/2025 | 05/04/2026 | 11 | 222,035 | 20103 | | 12,171 | | 12,171 | | 16,293 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507041 | | N/A | Equity/Index | RBC- | 04/08/2025 | 03/20/2026 | 16 | 271,792 | 19754 | | 6,705 | | 6,705 | | 16,257 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2507648 | | N/A | Equity/Index | RBC- | 04/14/2025 | 04/09/2026 | 13 | 245,694 | 19145 | | 13,342 | | 13,342 | | 20,381 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510928 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/21/2026 | 26 | 544,820 | 21080 | | 18,956 | | 18,956 | | 23,192 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509230 | | N/A | Equity/Index | SG- | 05/05/2025 | 05/01/2026 | 15 | 314,975 | 20103 | | 10,974 | | 10,974 | | 14,590 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513446 | | N/A | Equity/Index | RBC- | 06/30/2025 | 06/05/2026 | 8 | 181,275 | 21762 | | 8,776 | | 8,776 | | 8,531 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504996 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/09/2026 | 3 | 60,565 | 21491 | | 2,179 | | 2,179 | | 3,339 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501184 | | N/A | Equity/Index | BAR- | 01/21/2025 | 01/14/2026 | 3 | 64,571 | 20757 | | 3,831 | | 3,831 | | 4,476 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500309 | | N/A | Equity/Index | BAR- | 01/06/2025 | 12/03/2025 | 6 | 129,429 | 21229 | | 3,943 | | 3,943 | | 4,611 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506121 | | N/A | Equity/Index | RBC- | 03/25/2025 | 03/24/2026 | 86 | 1,743,392 | 20180 | | 66,695 | | 66,695 | | 87,376 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411149 | | N/A | Equity/Index | RBC- | 12/24/2024 | 12/19/2025 | 5 | 108,675 | 21111 | 6,309 | | | 6,309 | | 7,243 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508309 | | N/A | Equity/Index | BAR- | 04/23/2025 | 04/21/2026 | 39 | 729,300 | 17808 | | 27,647 | | 27,647 | | 39,444 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502711 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/30/2026 | 2 | 41,209 | 21478 | | 1,885 | | 1,885 | | 2,182 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502502 | | N/A | Equity/Index | RBC- | 02/05/2025 | 02/03/2026 | 13 | 281,073 | 21298 | | 15,829 | | 15,829 | | 18,120 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410010 | | N/A | Equity/Index | BNP- | 12/06/2024 | 11/26/2025 | 29 | 626,763 | 20923 | 24,960 | | | 24,960 | | 29,145 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411591 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/24/2025 | 6 | 126,073 | 21798 | 5,714 | | | 5,714 | | 7,852 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501555 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/16/2026 | 13 | 282,400 | 21441 | | 15,661 | | 15,661 | | 18,051 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501707 | | N/A | Equity/Index | RBC- | 01/28/2025 | 01/16/2026 | 2 | 42,726 | 21441 | | 1,560 | | 1,560 | | 1,877 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508871 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/24/2026 | 16 | 310,224 | 19214 | | 16,958 | | 16,958 | | 24,958 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510071 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/07/2026 | 29 | 617,543 | 19868 | | 25,531 | | 25,531 | | 28,750 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409173 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/21/2025 | 44 | 917,125 | 20761 | 35,700 | | | 35,700 | | 47,774 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510073 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/08/2026 | 7 | 149,062 | 20064 | | 8,908 | | 8,908 | | 10,350 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500580 | | N/A | Equity/Index | BNP- | 01/10/2025 | 01/05/2026 | 18 | 375,256 | 21326 | | 14,745 | | 14,745 | | 20,059 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411410 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/02/2025 | 3 | 63,236 | 21165 | 3,431 | | | 3,431 | | 4,422 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409370 | | N/A | Equity/Index | RBC- | 11/27/2024 | 11/17/2025 | 17 | 352,514 | 20394 | 10,574 | | | 10,574 | | 13,874 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410259 | | N/A | Equity/Index | BAR- | 12/11/2024 | 12/09/2025 | 12 | 261,120 | 21441 | 14,611 | | | 14,611 | | 16,699 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510766 | | N/A | Equity/Index | RBC- | 05/22/2025 | 04/22/2026 | 8 | 169,888 | 18276 | | 8,817 | | 8,817 | | 9,684 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501714 | | N/A | Equity/Index | RBC- | 01/28/2025 | 01/12/2026 | 4 | 85,452 | 20848 | | 3,880 | | 3,880 | | 4,623 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501181 | | N/A | Equity/Index | BAR- | 01/21/2025 | 01/02/2026 | 4 | 86,095 | 21326 | | 3,793 | | 3,793 | | 4,469 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411588 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/26/2025 | 10 | 210,122 | 21768 | 6,753 | | | 6,753 | | 9,103 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507195 | | N/A | Equity/Index | SG- | 04/10/2025 | 04/02/2026 | 10 | 185,303 | 17398 | | 11,197 | | 11,197 | | 15,665 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508872 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/28/2026 | 46 | 891,894 | 19427 | | 32,301 | | 32,301 | | 46,283 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501185 | | N/A | Equity/Index | BAR- | 01/21/2025 | 01/13/2026 | 8 | 172,190 | 20785 | | 6,861 | | 6,861 | | 7,937 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500757 | | N/A | Equity/Index | RBC- | 01/14/2025 | 01/08/2026 | 4 | 83,030 | 21181 | | 4,264 | | 4,264 | | 5,726 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513445 | | N/A | Equity/Index | RBC- | 06/30/2025 | 06/05/2026 | 8 | 181,275 | 21762 | | 8,378 | | 8,378 | | 8,125 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2503214 | | N/A | Equity/Index | BMO- | 02/13/2025 | 02/10/2026 | 8 | 176,000 | 21757 | | 9,829 | | 9,829 | | 10,614 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501712 | | N/A | Equity/Index | RBC- | 01/28/2025 | 12/16/2025 | 2 | 42,726 | 22097 | | 1,592 | | 1,592 | | 2,005 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513328 | | N/A | Equity/Index | BAR- | 06/27/2025 | 06/26/2026 | 32 | 720,448 | 22447 | | 25,704 | | 25,704 | | 25,894 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513143 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/13/2026 | 5 | 112,303 | 21198 | | 7,600 | | 7,600 | | 7,394 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501038 | | N/A | Equity/Index | BNP- | 01/17/2025 | 12/29/2025 | 5 | 107,161 | 21473 | | 4,597 | | 4,597 | | 5,488 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502557 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/09/2026 | 5 | 108,600 | 20848 | | 6,570 | | 6,570 | | 7,444 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502871 | | N/A | Equity/Index | RBC- | 02/10/2025 | 01/08/2026 | 5 | 108,790 | 21181 | | 5,196 | | 5,196 | | 5,792 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509944 | | N/A | Equity/Index | BNP- | 05/13/2025 | 05/08/2026 | 24 | 509,760 | 20061 | | 19,805 | | 19,805 | | 22,447 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511492 | | N/A | Equity/Index | RBC- | 06/03/2025 | 05/29/2026 | 26 | 562,770 | 21341 | | 20,838 | | 20,838 | | 22,818 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408162 | | N/A | Equity/Index | BMO- | 11/06/2024 | 10/22/2025 | 14 | 290,430 | 20384 | 11,602 | | | 11,602 | | 16,050 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513064 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/18/2026 | 34 | 755,616 | 21626 | | 43,234 | | 43,234 | | 45,225 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503654 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/06/2026 | 1 | 21,970 | 21491 | | 1,269 | | 1,269 | | 1,376 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502880 | | N/A | Equity/Index | RBC- | 02/10/2025 | 01/30/2026 | 5 | 108,790 | 21478 | | 4,228 | | 4,228 | | 4,655 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503647 | | N/A | Equity/Index | BAR- | 02/20/2025 | 01/23/2026 | 1 | 21,970 | 21774 | | 973 | | 973 | | 1,055 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506855 | | N/A | Equity/Index | RBC- | 04/04/2025 | 04/02/2026 | 23 | 400,683 | 18521 | | 13,100 | | 13,100 | | 22,955 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510068 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/01/2026 | 17 | 362,008 | 19787 | | 17,282 | | 17,282 | | 19,624 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507197 | | N/A | Equity/Index | SG- | 04/10/2025 | 04/07/2026 | 59 | 1,093,285 | 17431 | | 46,107 | | 46,107 | | 58,661 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410424 | | N/A | Equity/Index | RBC- | 12/13/2024 | 11/28/2025 | 16 | 348,484 | 20930 | 13,885 | | | 13,885 | | 15,993 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508867 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/10/2026 | 15 | 290,835 | 18690 | | 12,859 | | 12,859 | | 17,768 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509951 | | N/A | Equity/Index | BNP- | 05/13/2025 | 04/24/2026 | 11 | 233,640 | 19214 | | 11,882 | | 11,882 | | 13,284 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508732 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/24/2026 | 22 | 427,152 | 19433 | | 15,753 | | 15,753 | | 22,531 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410327 | | N/A | Equity/Index | RBC- | 12/12/2024 | 12/11/2025 | 46 | 994,302 | 21764 | 35,883 | | | 35,883 | | 41,926 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410257 | | N/A | Equity/Index | BAR- | 12/11/2024 | 12/09/2025 | 19 | 413,440 | 21441 | 15,782 | | | 15,782 | | 18,091 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513329 | | N/A | Equity/Index | BAR- | 06/27/2025 | 06/24/2026 | 20 | 450,280 | 22191 | | 24,854 | | 24,854 | | 25,262 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506207 | | N/A | Equity/Index | BAR- | 03/26/2025 | 03/20/2026 | 4 | 79,536 | 19678 | | 4,473 | | 4,473 | | 6,273 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505009 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/26/2026 | 17 | 343,201 | 21133 | | 13,380 | | 13,380 | | 19,520 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512048 | | N/A | Equity/Index | RBC- | 06/10/2025 | 05/19/2026 | 11 | 240,999 | 21447 | | 10,985 | | 10,985 | | 11,876 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507644 | | N/A | Equity/Index | RBC- | 04/14/2025 | 04/10/2026 | 49 | 926,076 | 18690 | | 36,067 | | 36,067 | | 50,617 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513160 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/12/2026 | 3 | 67,382 | 20868 | | 2,132 | | 2,132 | | 2,097 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508870 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/24/2026 | 12 | 232,668 | 19214 | | 9,843 | | 9,843 | | 14,056 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502881 | | N/A | Equity/Index | RBC- | 02/10/2025 | 12/22/2025 | 3 | 65,274 | 21289 | | 2,989 | | 2,989 | | 3,362 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507191 | | N/A | Equity/Index | SG- | 04/10/2025 | 03/20/2026 | 9 | 166,772 | 19754 | | 3,564 | | 3,564 | | 5,426 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500581 | | N/A | Equity/Index | BNP- | 01/10/2025 | 01/05/2026 | 4 | 83,390 | 21326 | | 2,239 | | 2,239 | | 3,002 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2500456 | | N/A | Equity/Index | BAR- | 01/08/2025 | 12/31/2025 | 24 | 507,535 | 21012 | | 19,272 | | 19,272 | | 23,584 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500642 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/26/2025 | 11 | 226,554 | 21768 | | 5,777 | | 5,777 | | 7,932 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408837 | | N/A | Equity/Index | RBC- | 11/20/2024 | 11/12/2025 | 7 | 143,751 | 21071 | 3,900 | | | 3,900 | | 5,492 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513150 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/22/2026 | 7 | 157,224 | 20916 | | 5,206 | | 5,206 | | 5,114 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505008 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/26/2026 | 7 | 141,318 | 21133 | | 4,634 | | 4,634 | | 6,661 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500638 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/19/2025 | 2 | 41,192 | 21289 | | 1,612 | | 1,612 | | 2,248 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410338 | | N/A | Equity/Index | RBC- | 12/12/2024 | 11/26/2025 | 27 | 583,612 | 20744 | 23,261 | | | 23,261 | | 27,396 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411587 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/26/2025 | 10 | 210,122 | 21473 | 10,145 | | | 10,145 | | 13,823 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503155 | | N/A | Equity/Index | RBC- | 02/12/2025 | 02/11/2026 | 54 | 1,172,124 | 21694 | | 44,304 | | 44,304 | | 49,127 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507161 | | N/A | Equity/Index | RBC- | 04/09/2025 | 04/02/2026 | 28 | 532,280 | 17398 | | 22,787 | | 22,787 | | 28,190 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501035 | | N/A | Equity/Index | BNP- | 01/17/2025 | 12/12/2025 | 12 | 257,186 | 21615 | | 10,777 | | 10,777 | | 12,964 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505516 | | N/A | Equity/Index | RBC- | 03/14/2025 | 03/12/2026 | 24 | 473,330 | 19596 | | 17,997 | | 17,997 | | 24,620 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507198 | | N/A | Equity/Index | SG- | 04/10/2025 | 04/07/2026 | 19 | 352,075 | 17431 | | 20,979 | | 20,979 | | 29,740 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411302 | | N/A | Equity/Index | RBC- | 12/27/2024 | 12/23/2025 | 5 | 107,365 | 21503 | 3,978 | | | 3,978 | | 4,690 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504476 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/13/2026 | 36 | 745,495 | 22115 | | 25,775 | | 25,775 | | 36,666 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501041 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/05/2026 | 10 | 214,322 | 21326 | | 9,376 | | 9,376 | | 11,144 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505628 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/06/2026 | 3 | 59,708 | 20053 | | 3,128 | | 3,128 | | 4,542 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508734 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/24/2026 | 7 | 135,912 | 19214 | | 5,119 | | 5,119 | | 7,183 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513164 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/06/2026 | 2 | 44,921 | 19791 | | 1,128 | | 1,128 | | 1,124 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408229 | | N/A | Equity/Index | RBC- | 11/07/2024 | 11/05/2025 | 8 | 168,488 | 20227 | 7,044 | | | 7,044 | | 9,110 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503993 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/20/2026 | 2 | 42,961 | 21614 | | 2,317 | | 2,317 | | 2,706 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408838 | | N/A | Equity/Index | RBC- | 11/20/2024 | 11/14/2025 | 6 | 123,215 | 20897 | 4,509 | | | 4,509 | | 6,371 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513440 | | N/A | Equity/Index | RBC- | 06/30/2025 | 06/26/2026 | 28 | 634,462 | 22534 | | 34,904 | | 34,904 | | 34,152 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507040 | | N/A | Equity/Index | RBC- | 04/08/2025 | 03/20/2026 | 5 | 84,935 | 19678 | | 2,395 | | 2,395 | | 5,875 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500399 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/30/2025 | 14 | 297,945 | 21197 | | 11,127 | | 11,127 | | 13,497 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505513 | | N/A | Equity/Index | RBC- | 03/14/2025 | 03/06/2026 | 5 | 98,611 | 20201 | | 4,068 | | 4,068 | | 5,942 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506090 | | N/A | Equity/Index | RBC- | 03/24/2025 | 03/20/2026 | 36 | 726,379 | 19754 | | 28,683 | | 28,683 | | 37,048 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500163 | | N/A | Equity/Index | BAR- | 01/03/2025 | 01/02/2026 | 27 | 575,964 | 20976 | | 22,225 | | 22,225 | | 26,596 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410969 | | N/A | Equity/Index | BMO- | 12/20/2024 | 12/19/2025 | 39 | 835,237 | 21111 | 31,733 | | | 31,733 | | 38,193 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510072 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/08/2026 | 8 | 170,357 | 20061 | | 6,687 | | 6,687 | | 7,561 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411148 | | N/A | Equity/Index | RBC- | 12/24/2024 | 12/19/2025 | 6 | 130,410 | 21111 | 6,131 | | | 6,131 | | 7,039 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502868 | | N/A | Equity/Index | RBC- | 02/10/2025 | 12/17/2025 | 4 | 87,032 | 22001 | | 2,501 | | 2,501 | | 2,800 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508121 | | N/A | Equity/Index | BAR- | 04/21/2025 | 04/17/2026 | 12 | 212,013 | 18258 | | 7,234 | | 7,234 | | 12,344 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500643 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/26/2025 | 9 | 185,362 | 21473 | | 7,077 | | 7,077 | | 9,900 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2503028 | | N/A | Equity/Index | BMO- | 02/11/2025 | 01/05/2026 | 1 | 21,646 | 21326 | | 1,258 | | 1,258 | | 1,439 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502859 | | N/A | Equity/Index | RBC- | 02/10/2025 | 02/06/2026 | 9 | 195,822 | 21774 | | 7,364 | | 7,364 | | 8,126 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501709 | | N/A | Equity/Index | RBC- | 01/28/2025 | 01/16/2026 | 2 | 42,726 | 21441 | | 2,308 | | 2,308 | | 2,831 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411296 | | N/A | Equity/Index | RBC- | 12/27/2024 | 12/12/2025 | 5 | 107,365 | 21780 | 3,846 | | | 3,846 | | 4,545 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501554 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/20/2026 | 11 | 238,954 | 21441 | | 7,184 | | 7,184 | | 8,112 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507767 | | N/A | Equity/Index | RBC- | 04/16/2025 | 03/27/2026 | 7 | 126,224 | 19281 | | 5,901 | | 5,901 | | 11,228 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410064 | | N/A | Equity/Index | BAR- | 12/09/2024 | 11/28/2025 | 12 | 257,616 | 20930 | 11,708 | | | 11,708 | | 14,121 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509943 | | N/A | Equity/Index | BNP- | 05/13/2025 | 05/12/2026 | 39 | 828,360 | 20868 | | 32,746 | | 32,746 | | 38,029 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500901 | | N/A | Equity/Index | RBC- | 01/15/2025 | 01/13/2026 | 13 | 276,280 | 20785 | | 15,787 | | 15,787 | | 19,299 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511351 | | N/A | Equity/Index | BAR- | 05/30/2025 | 05/28/2026 | 43 | 917,095 | 21318 | | 33,446 | | 33,446 | | 39,321 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410506 | | N/A | Equity/Index | RBC- | 12/16/2024 | 12/12/2025 | 30 | 661,410 | 21780 | 27,001 | | | 27,001 | | 29,063 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512910 | | N/A | Equity/Index | RBC- | 06/23/2025 | 06/17/2026 | 60 | 1,311,213 | 21719 | | 49,464 | | 49,464 | | 53,073 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408729 | | N/A | Equity/Index | RBC- | 11/19/2024 | 11/05/2025 | 21 | 434,315 | 20227 | 17,770 | | | 17,770 | | 23,914 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503664 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/19/2026 | 9 | 197,730 | 22176 | | 7,183 | | 7,183 | | 7,722 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511446 | | N/A | Equity/Index | RBC- | 06/02/2025 | 05/22/2026 | 13 | 279,277 | 21112 | | 10,369 | | 10,369 | | 11,568 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511588 | | N/A | Equity/Index | BAR- | 06/04/2025 | 03/04/2026 | 5 | 108,752 | 20353 | | 7,123 | | 7,123 | | 7,881 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500398 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/26/2025 | 8 | 170,254 | 21473 | | 7,135 | | 7,135 | | 8,789 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505243 | | N/A | Equity/Index | RBC- | 03/12/2025 | 03/10/2026 | 84 | 1,645,140 | 19431 | | 62,347 | | 62,347 | | 86,737 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2407837 | | N/A | Equity/Index | RBC- | 10/30/2024 | 10/28/2025 | 41 | 841,156 | 20351 | 33,328 | | | 33,328 | | 46,719 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502316 | | N/A | Equity/Index | BAR- | 02/03/2025 | 01/30/2026 | 18 | 383,873 | 21508 | | 20,311 | | 20,311 | | 24,734 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505976 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 64 | 1,256,838 | 19678 | | 44,933 | | 44,933 | | 64,893 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500308 | | N/A | Equity/Index | BAR- | 01/06/2025 | 01/02/2026 | 13 | 280,430 | 21326 | | 10,711 | | 10,711 | | 12,432 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504997 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/10/2026 | 16 | 323,013 | 21757 | | 10,759 | | 10,759 | | 16,873 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509494 | | N/A | Equity/Index | RBC- | 05/08/2025 | 04/28/2026 | 9 | 181,665 | 19427 | | 10,577 | | 10,577 | | 13,891 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505832 | | N/A | Equity/Index | RBC- | 03/20/2025 | 02/20/2026 | 4 | 78,800 | 21614 | | 1,417 | | 1,417 | | 2,332 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510160 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/12/2026 | 23 | 489,762 | 20868 | | 27,750 | | 27,750 | | 32,585 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509228 | | N/A | Equity/Index | SG- | 05/05/2025 | 05/01/2026 | 25 | 524,959 | 19787 | | 18,812 | | 18,812 | | 24,477 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506274 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/06/2026 | 10 | 198,170 | 20053 | | 8,241 | | 8,241 | | 11,939 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500395 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/19/2025 | 9 | 191,536 | 21289 | | 7,058 | | 7,058 | | 8,627 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510931 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/20/2026 | 5 | 104,773 | 21367 | | 6,323 | | 6,323 | | 8,206 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506211 | | N/A | Equity/Index | BAR- | 03/26/2025 | 03/24/2026 | 10 | 198,841 | 20180 | | 10,474 | | 10,474 | | 15,367 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410332 | | N/A | Equity/Index | RBC- | 12/12/2024 | 12/04/2025 | 10 | 216,153 | 21492 | 8,490 | | | 8,490 | | 10,075 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411152 | | N/A | Equity/Index | RBC- | 12/24/2024 | 12/19/2025 | 16 | 347,760 | 21289 | 19,808 | | | 19,808 | | 22,692 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500165 | | N/A | Equity/Index | BAR- | 01/03/2025 | 12/26/2025 | 2 | 42,664 | 21473 | | 1,813 | | 1,813 | | 2,201 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2501869 | | N/A | Equity/Index | BAR | 01/29/2025 | 01/27/2026 | 26 | 556,504 | 21127 | | 21,447 | | 21,447 | | 25,054 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506856 | | N/A | Equity/Index | RBC | 04/04/2025 | 04/02/2026 | 8 | 139,368 | 18521 | | 4,693 | | 4,693 | | 8,282 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502191 | | N/A | Equity/Index | BAR | 01/31/2025 | 12/11/2025 | 4 | 85,936 | 21764 | | 3,631 | | 3,631 | | 4,347 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506212 | | N/A | Equity/Index | BAR | 03/26/2025 | 03/25/2026 | 13 | 258,493 | 20288 | | 9,279 | | 9,279 | | 13,222 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500397 | | N/A | Equity/Index | RBC | 01/07/2025 | 12/26/2025 | 5 | 106,409 | 21473 | | 3,052 | | 3,052 | | 3,702 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408835 | | N/A | Equity/Index | RBC | 11/20/2024 | 11/07/2025 | 6 | 123,215 | 21102 | 4,661 | | | 4,661 | | 6,729 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408872 | | N/A | Equity/Index | BAR | 11/21/2024 | 11/20/2025 | 29 | 595,080 | 20667 | 22,755 | | | 22,755 | | 31,908 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505681 | | N/A | Equity/Index | RBC | 03/18/2025 | 03/13/2026 | 5 | 97,185 | 19705 | | 5,145 | | 5,145 | | 7,867 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411300 | | N/A | Equity/Index | RBC | 12/27/2024 | 12/11/2025 | 17 | 365,041 | 21764 | 13,105 | | | 13,105 | | 15,494 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506275 | | N/A | Equity/Index | BAR | 03/27/2025 | 03/13/2026 | 10 | 198,170 | 19705 | | 5,752 | | 5,752 | | 7,796 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511929 | | N/A | Equity/Index | RBC | 06/09/2025 | 06/04/2026 | 10 | 218,201 | 21722 | | 7,918 | | 7,918 | | 8,555 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409446 | | N/A | Equity/Index | BMO | 11/29/2024 | 11/20/2025 | 14 | 293,160 | 20667 | 15,406 | | | 15,406 | | 19,948 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503424 | | N/A | Equity/Index | RBC | 02/18/2025 | 02/13/2026 | 30 | 663,030 | 22031 | | 36,325 | | 36,325 | | 38,376 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505974 | | N/A | Equity/Index | BAR | 03/21/2025 | 03/18/2026 | 28 | 549,867 | 19483 | | 29,895 | | 29,895 | | 44,196 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506270 | | N/A | Equity/Index | BAR | 03/27/2025 | 03/26/2026 | 15 | 297,255 | 19917 | | 10,995 | | 10,995 | | 15,435 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408454 | | N/A | Equity/Index | RBC | 11/11/2024 | 10/30/2025 | 26 | 547,950 | 20388 | 22,618 | | | 22,618 | | 29,492 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502566 | | N/A | Equity/Index | RBC | 02/06/2025 | 01/21/2026 | 4 | 86,880 | 21567 | | 2,509 | | 2,509 | | 2,774 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500578 | | N/A | Equity/Index | BNP | 01/10/2025 | 01/08/2026 | 66 | 1,375,940 | 21181 | | 47,535 | | 47,535 | | 63,679 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501673 | | N/A | Equity/Index | RBC | 01/27/2025 | 12/26/2025 | 15 | 316,328 | 21473 | | 12,687 | | 12,687 | | 16,457 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509946 | | N/A | Equity/Index | BNP | 05/13/2025 | 05/08/2026 | 7 | 148,680 | 20061 | | 9,069 | | 9,069 | | 10,391 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503655 | | N/A | Equity/Index | BAR | 02/20/2025 | 02/06/2026 | 3 | 65,910 | 21774 | | 2,922 | | 2,922 | | 3,160 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505004 | | N/A | Equity/Index | BAR | 03/07/2025 | 02/23/2026 | 10 | 201,883 | 21614 | | 7,008 | | 7,008 | | 10,695 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502552 | | N/A | Equity/Index | RBC | 02/06/2025 | 01/02/2026 | 6 | 130,320 | 21326 | | 4,049 | | 4,049 | | 4,490 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513442 | | N/A | Equity/Index | RBC | 06/30/2025 | 06/18/2026 | 10 | 226,594 | 21626 | | 10,772 | | 10,772 | | 10,442 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508258 | | N/A | Equity/Index | BMO | 04/22/2025 | 04/10/2026 | 4 | 72,588 | 18690 | | 1,911 | | 1,911 | | 3,085 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505344 | | N/A | Equity/Index | RBC | 03/13/2025 | 03/11/2026 | 18 | 345,510 | 19377 | | 12,235 | | 12,235 | | 18,072 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505631 | | N/A | Equity/Index | RBC | 03/17/2025 | 03/10/2026 | 4 | 79,611 | 19431 | | 3,092 | | 3,092 | | 4,120 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503895 | | N/A | Equity/Index | NTX | 02/21/2025 | 02/20/2026 | 21 | 453,706 | 22068 | | 22,810 | | 22,810 | | 26,665 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506205 | | N/A | Equity/Index | BAR | 03/26/2025 | 03/17/2026 | 5 | 99,420 | 19812 | | 4,260 | | 4,260 | | 5,904 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511157 | | N/A | Equity/Index | BAR | 05/28/2025 | 05/22/2026 | 28 | 599,480 | 21112 | | 22,226 | | 22,226 | | 25,681 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510329 | | N/A | Equity/Index | RBC | 05/16/2025 | 05/15/2026 | 9 | 192,510 | 21336 | | 10,095 | | 10,095 | | 12,181 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511444 | | N/A | Equity/Index | RBC | 06/02/2025 | 05/22/2026 | 13 | 279,277 | 20916 | | 10,547 | | 10,547 | | 11,680 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513137 | | N/A | Equity/Index | BNP | 06/26/2025 | 05/29/2026 | 22 | 494,131 | 21341 | | 24,378 | | 24,378 | | 23,741 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500067 | | N/A | Equity/Index | RBC | 01/02/2025 | 12/31/2025 | 12 | 250,757 | 21012 | | 9,309 | | 9,309 | | 11,729 | | | | | | | .0001 |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2411408 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | 5 | 105,394 | 21111 | 4,216 | | | 4,216 | | 5,237 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505512 | | N/A | Equity/Index | RBC- | 03/14/2025 | 03/06/2026 | 33 | 650,829 | 20201 | | 23,323 | | 23,323 | | 33,542 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501870 | | N/A | Equity/Index | BAR- | 01/29/2025 | 01/27/2026 | 13 | 278,252 | 21127 | | 15,613 | | 15,613 | | 18,509 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408161 | | N/A | Equity/Index | BMO- | 11/06/2024 | 11/04/2025 | 16 | 331,920 | 19964 | 13,853 | | | 13,853 | | 18,472 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511193 | | N/A | Equity/Index | SG- | 05/29/2025 | 04/24/2026 | 35 | 746,305 | 19433 | | 36,467 | | 36,467 | | 40,855 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501672 | | N/A | Equity/Index | RBC- | 01/27/2025 | 01/15/2026 | 10 | 210,885 | 21238 | | 7,603 | | 7,603 | | 9,549 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501551 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/22/2026 | 18 | 391,016 | 21853 | | 14,181 | | 14,181 | | 16,158 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2407505 | | N/A | Equity/Index | BMO- | 10/23/2024 | 10/21/2025 | 7 | 141,314 | 20361 | 5,274 | | | 5,274 | | 8,042 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500310 | | N/A | Equity/Index | BAR- | 01/06/2025 | 12/03/2025 | 4 | 86,286 | 21229 | | 3,321 | | 3,321 | | 3,904 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505633 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/13/2026 | 4 | 79,611 | 19225 | | 3,160 | | 3,160 | | 4,164 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502500 | | N/A | Equity/Index | RBC- | 02/05/2025 | 11/10/2025 | 3 | 64,863 | 21117 | | 2,977 | | 2,977 | | 3,484 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410422 | | N/A | Equity/Index | RBC- | 12/13/2024 | 12/05/2025 | 8 | 174,242 | 21425 | 6,665 | | | 6,665 | | 7,604 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513439 | | N/A | Equity/Index | RBC- | 06/30/2025 | 06/26/2026 | 12 | 271,912 | 22534 | | 10,312 | | 10,312 | | 9,913 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503471 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/06/2026 | 2 | 44,189 | 21491 | | 1,756 | | 1,756 | | 1,861 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502867 | | N/A | Equity/Index | RBC- | 02/10/2025 | 01/27/2026 | 6 | 130,548 | 21127 | | 7,560 | | 7,560 | | 8,431 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411147 | | N/A | Equity/Index | RBC- | 12/24/2024 | 12/19/2025 | 5 | 108,675 | 21111 | 4,253 | | | 4,253 | | 4,872 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510442 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/13/2026 | 6 | 128,370 | 21198 | | 4,943 | | 4,943 | | 5,731 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500755 | | N/A | Equity/Index | RBC- | 01/14/2025 | 01/13/2026 | 38 | 788,782 | 20785 | | 28,971 | | 28,971 | | 37,523 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510932 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/20/2026 | 13 | 272,410 | 21367 | | 9,196 | | 9,196 | | 11,421 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508310 | | N/A | Equity/Index | BAR- | 04/23/2025 | 04/21/2026 | 23 | 430,100 | 17808 | | 24,318 | | 24,318 | | 35,941 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500756 | | N/A | Equity/Index | RBC- | 01/14/2025 | 01/09/2026 | 7 | 145,302 | 20848 | | 7,798 | | 7,798 | | 10,342 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411402 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/26/2025 | 136 | 2,866,717 | 21473 | 99,447 | | | 99,447 | | 127,847 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510764 | | N/A | Equity/Index | RBC- | 05/22/2025 | 04/21/2026 | 9 | 191,124 | 17808 | | 8,406 | | 8,406 | | 9,074 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501703 | | N/A | Equity/Index | RBC- | 01/28/2025 | 01/23/2026 | 9 | 192,267 | 21901 | | 6,609 | | 6,609 | | 8,029 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506151 | | N/A | Equity/Index | RBC- | 03/25/2025 | 03/02/2026 | 22 | 445,676 | 20884 | | 17,333 | | 17,333 | | 24,853 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513156 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/22/2026 | 2 | 44,921 | 21112 | | 2,964 | | 2,964 | | 2,886 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510324 | | N/A | Equity/Index | RBC- | 05/16/2025 | 05/12/2026 | 8 | 171,120 | 20868 | | 9,803 | | 9,803 | | 11,623 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505515 | | N/A | Equity/Index | RBC- | 03/14/2025 | 03/10/2026 | 13 | 256,387 | 19431 | | 14,549 | | 14,549 | | 20,401 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410759 | | N/A | Equity/Index | RBC- | 12/19/2024 | 12/18/2025 | 29 | 613,031 | 21209 | 24,678 | | | 24,678 | | 29,960 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500906 | | N/A | Equity/Index | RBC- | 01/15/2025 | 12/26/2025 | 19 | 403,794 | 21473 | | 16,972 | | 16,972 | | 20,845 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506092 | | N/A | Equity/Index | RBC- | 03/24/2025 | 03/03/2026 | 10 | 201,772 | 20426 | | 10,573 | | 10,573 | | 15,233 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505007 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/26/2026 | 7 | 141,318 | 21133 | | 3,020 | | 3,020 | | 4,224 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411593 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/10/2025 | 6 | 126,073 | 21368 | 4,283 | | | 4,283 | | 5,754 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506590 | | N/A | Equity/Index | BAR- | 04/02/2025 | 03/20/2026 | 22 | 430,051 | 19678 | | 17,622 | | 17,622 | | 26,011 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2410971 | | N/A | Equity/Index | BMO | 12/20/2024 | 12/17/2025 | 18 | 385,494 | 22001 | 14,109 | | | 14,109 | | 16,815 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500402 | | N/A | Equity/Index | RBC | 01/07/2025 | 01/02/2026 | 4 | 85,127 | 21326 | | 4,573 | | 4,573 | | 5,637 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500401 | | N/A | Equity/Index | RBC | 01/07/2025 | 01/02/2026 | 11 | 234,100 | 21326 | | 8,615 | | 8,615 | | 10,472 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511148 | | N/A | Equity/Index | BAR | 05/28/2025 | 05/08/2026 | 5 | 107,050 | 20064 | | 5,085 | | 5,085 | | 5,738 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505006 | | N/A | Equity/Index | BAR | 03/07/2025 | 02/24/2026 | 9 | 181,695 | 21352 | | 6,638 | | 6,638 | | 9,871 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505014 | | N/A | Equity/Index | BAR | 03/07/2025 | 03/06/2026 | 31 | 625,837 | 20053 | | 24,170 | | 24,170 | | 32,079 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509948 | | N/A | Equity/Index | BNP | 05/13/2025 | 05/08/2026 | 7 | 148,680 | 20064 | | 5,992 | | 5,992 | | 6,796 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513448 | | N/A | Equity/Index | RBC | 06/30/2025 | 06/12/2026 | 25 | 566,484 | 21913 | | 26,432 | | 26,432 | | 25,629 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512515 | | N/A | Equity/Index | BAR | 06/17/2025 | 06/16/2026 | 67 | 1,455,307 | 21938 | | 53,179 | | 53,179 | | 58,366 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510326 | | N/A | Equity/Index | RBC | 05/16/2025 | 05/14/2026 | 11 | 235,290 | 21319 | | 12,557 | | 12,557 | | 15,158 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507717 | | N/A | Equity/Index | BMO | 04/15/2025 | 03/27/2026 | 20 | 376,040 | 19281 | | 14,870 | | 14,870 | | 23,691 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503470 | | N/A | Equity/Index | BAR | 02/18/2025 | 02/06/2026 | 2 | 44,189 | 21774 | | 1,995 | | 1,995 | | 2,107 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503026 | | N/A | Equity/Index | BMO | 02/11/2025 | 02/05/2026 | 2 | 43,292 | 21658 | | 2,800 | | 2,800 | | 3,178 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411585 | | N/A | Equity/Index | BMO | 12/31/2024 | 12/26/2025 | 5 | 105,061 | 21473 | 3,538 | | | 3,538 | | 4,720 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511072 | | N/A | Equity/Index | NTX | 05/27/2025 | 05/01/2026 | 35 | 749,088 | 20103 | | 36,082 | | 36,082 | | 40,322 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502712 | | N/A | Equity/Index | BMO | 02/07/2025 | 01/30/2026 | 14 | 288,463 | 21478 | | 17,384 | | 17,384 | | 20,406 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512107 | | N/A | Equity/Index | NTX | 06/11/2025 | 06/09/2026 | 18 | 393,065 | 21798 | | 21,572 | | 21,572 | | 23,705 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511156 | | N/A | Equity/Index | BAR | 05/28/2025 | 05/22/2026 | 11 | 235,510 | 20916 | | 13,136 | | 13,136 | | 15,302 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508308 | | N/A | Equity/Index | BAR | 04/23/2025 | 04/17/2026 | 11 | 205,700 | 18258 | | 8,554 | | 8,554 | | 12,938 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508735 | | N/A | Equity/Index | BMO | 04/28/2025 | 04/23/2026 | 17 | 330,072 | 18693 | | 12,549 | | 12,549 | | 16,844 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511827 | | N/A | Equity/Index | RBC | 06/06/2025 | 06/03/2026 | 30 | 653,276 | 21663 | | 23,708 | | 23,708 | | 25,784 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508118 | | N/A | Equity/Index | BAR | 04/21/2025 | 04/15/2026 | 13 | 229,681 | 18830 | | 6,962 | | 6,962 | | 12,951 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506594 | | N/A | Equity/Index | BAR | 04/02/2025 | 03/27/2026 | 69 | 1,348,798 | 19799 | | 47,138 | | 47,138 | | 69,374 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508743 | | N/A | Equity/Index | BMO | 04/28/2025 | 04/06/2026 | 5 | 97,080 | 17398 | | 6,092 | | 6,092 | | 7,812 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501664 | | N/A | Equity/Index | RBC | 01/27/2025 | 01/09/2026 | 4 | 84,354 | 20848 | | 2,528 | | 2,528 | | 3,082 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508962 | | N/A | Equity/Index | BMO | 05/02/2025 | 04/29/2026 | 26 | 521,125 | 19545 | | 29,488 | | 29,488 | | 40,236 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510770 | | N/A | Equity/Index | RBC | 05/22/2025 | 04/24/2026 | 25 | 530,900 | 19433 | | 26,014 | | 26,014 | | 29,151 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508306 | | N/A | Equity/Index | BAR | 04/23/2025 | 04/16/2026 | 9 | 168,300 | 18258 | | 6,154 | | 6,154 | | 9,204 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507719 | | N/A | Equity/Index | BMO | 04/15/2025 | 04/14/2026 | 96 | 1,804,992 | 18796 | | 66,807 | | 66,807 | | 98,919 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511069 | | N/A | Equity/Index | NTX | 05/27/2025 | 05/20/2026 | 21 | 449,453 | 21367 | | 16,265 | | 16,265 | | 18,402 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511938 | | N/A | Equity/Index | RBC | 06/09/2025 | 05/21/2026 | 15 | 327,302 | 21080 | | 15,516 | | 15,516 | | 16,808 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503464 | | N/A | Equity/Index | BAR | 02/18/2025 | 02/13/2026 | 4 | 88,378 | 22031 | | 5,755 | | 5,755 | | 5,982 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503153 | | N/A | Equity/Index | RBC | 02/12/2025 | 02/10/2026 | 4 | 86,824 | 21757 | | 3,253 | | 3,253 | | 3,618 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511500 | | N/A | Equity/Index | RBC | 06/03/2025 | 04/13/2026 | 2 | 43,290 | 18690 | | 1,466 | | 1,466 | | 1,543 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2500393 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/12/2025 | 6 | 127,691 | 21780 | | 3,513 | | 3,513 | | 4,319 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410608 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/16/2025 | 15 | 329,453 | 22097 | 12,858 | | | 12,858 | | 13,824 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502031 | | N/A | Equity/Index | BMO- | 01/30/2025 | 01/23/2026 | 24 | 516,156 | 21774 | | 21,404 | | 21,404 | | 25,306 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410612 | | N/A | Equity/Index | BAR- | 12/17/2024 | 11/28/2025 | 25 | 549,088 | 20930 | 26,203 | | | 26,203 | | 29,418 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501715 | | N/A | Equity/Index | RBC- | 01/28/2025 | 01/20/2026 | 10 | 213,630 | 21441 | | 6,212 | | 6,212 | | 7,374 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513158 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/13/2026 | 4 | 89,842 | 21198 | | 2,357 | | 2,357 | | 2,312 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411406 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | 4 | 84,315 | 21289 | 3,045 | | | 3,045 | | 3,837 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511585 | | N/A | Equity/Index | BAR- | 06/04/2025 | 06/02/2026 | 99 | 2,153,284 | 21492 | | 80,748 | | 80,748 | | 88,768 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410335 | | N/A | Equity/Index | RBC- | 12/12/2024 | 11/21/2025 | 9 | 194,537 | 20741 | 11,753 | | | 11,753 | | 13,957 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513149 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/07/2026 | 6 | 134,763 | 19868 | | 5,991 | | 5,991 | | 5,948 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408732 | | N/A | Equity/Index | RBC- | 11/19/2024 | 10/14/2025 | 3 | 62,045 | 20439 | 2,473 | | | 2,473 | | 3,443 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510074 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/12/2026 | 45 | 958,257 | 20868 | | 36,425 | | 36,425 | | 42,512 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502863 | | N/A | Equity/Index | RBC- | 02/10/2025 | 02/04/2026 | 8 | 174,064 | 21567 | | 6,686 | | 6,686 | | 7,381 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505509 | | N/A | Equity/Index | RBC- | 03/14/2025 | 03/02/2026 | 8 | 157,777 | 20884 | | 5,707 | | 5,707 | | 9,038 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504769 | | N/A | Equity/Index | RBC- | 03/05/2025 | 03/03/2026 | 5 | 103,210 | 20426 | | 5,873 | | 5,873 | | 7,617 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411301 | | N/A | Equity/Index | RBC- | 12/27/2024 | 12/23/2025 | 7 | 150,311 | 21503 | 8,195 | | | 8,195 | | 9,637 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501033 | | N/A | Equity/Index | BNP- | 01/17/2025 | 12/26/2025 | 6 | 128,593 | 21473 | | 5,516 | | 5,516 | | 6,590 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511930 | | N/A | Equity/Index | RBC- | 06/09/2025 | 06/04/2026 | 7 | 152,741 | 21722 | | 5,736 | | 5,736 | | 6,209 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501040 | | N/A | Equity/Index | BNP- | 01/17/2025 | 12/29/2025 | 2 | 42,864 | 21473 | | 2,441 | | 2,441 | | 2,916 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501360 | | N/A | Equity/Index | RBC- | 01/22/2025 | 01/21/2026 | 26 | 567,684 | 21567 | | 21,552 | | 21,552 | | 24,081 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509332 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 8 | 158,649 | 20103 | | 5,472 | | 5,472 | | 7,500 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409535 | | N/A | Equity/Index | RBC- | 12/03/2024 | 12/02/2025 | 142 | 3,004,294 | 21165 | 117,397 | | | 117,397 | | 148,467 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509493 | | N/A | Equity/Index | RBC- | 05/08/2025 | 04/28/2026 | 16 | 322,960 | 19427 | | 14,522 | | 14,522 | | 18,641 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411586 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/26/2025 | 3 | 63,037 | 21473 | 2,257 | | | 2,257 | | 3,023 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511663 | | N/A | Equity/Index | BAR- | 06/05/2025 | 06/02/2026 | 33 | 711,975 | 21492 | | 39,396 | | 39,396 | | 44,727 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505000 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/13/2026 | 5 | 100,942 | 22115 | | 2,194 | | 2,194 | | 3,429 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411592 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/10/2025 | 7 | 147,085 | 21368 | 5,314 | | | 5,314 | | 7,166 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504477 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/24/2026 | 13 | 269,207 | 21352 | | 13,159 | | 13,159 | | 18,220 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411294 | | N/A | Equity/Index | RBC- | 12/27/2024 | 12/26/2025 | 60 | 1,288,381 | 21768 | 46,347 | | | 46,347 | | 54,549 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510768 | | N/A | Equity/Index | RBC- | 05/22/2025 | 04/23/2026 | 11 | 233,596 | 18693 | | 12,026 | | 12,026 | | 13,319 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510161 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/13/2026 | 36 | 766,584 | 21198 | | 28,849 | | 28,849 | | 33,076 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504767 | | N/A | Equity/Index | RBC- | 03/05/2025 | 02/27/2026 | 65 | 1,341,730 | 20884 | | 48,652 | | 48,652 | | 62,472 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502322 | | N/A | Equity/Index | BAR- | 02/03/2025 | 01/23/2026 | 3 | 63,979 | 21901 | | 2,549 | | 2,549 | | 3,112 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2410062 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/05/2025 | 13 | 279,084 | 21425 | 10,977 | | | 10,977 | | 13,249 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503589 | | N/A | Equity/Index | BAR- | 02/19/2025 | 01/29/2026 | 4 | 88,680 | 21411 | | 3,565 | | 3,565 | | 3,759 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507530 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/02/2026 | 11 | 205,683 | 17398 | | 8,195 | | 8,195 | | 11,073 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500910 | | N/A | Equity/Index | RBC- | 01/15/2025 | 12/23/2025 | 11 | 233,775 | 21503 | | 6,647 | | 6,647 | | 8,132 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510437 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/15/2026 | 20 | 427,900 | 21428 | | 22,779 | | 22,779 | | 27,308 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512049 | | N/A | Equity/Index | RBC- | 06/10/2025 | 05/20/2026 | 8 | 175,272 | 21367 | | 8,165 | | 8,165 | | 8,811 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513148 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/05/2026 | 4 | 89,842 | 19968 | | 6,308 | | 6,308 | | 6,230 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506149 | | N/A | Equity/Index | RBC- | 03/25/2025 | 02/27/2026 | 11 | 222,838 | 20884 | | 4,971 | | 4,971 | | 6,678 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511155 | | N/A | Equity/Index | BAR- | 05/28/2025 | 05/22/2026 | 10 | 214,100 | 20916 | | 8,131 | | 8,131 | | 9,338 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504768 | | N/A | Equity/Index | RBC- | 03/05/2025 | 03/03/2026 | 71 | 1,465,582 | 20426 | | 56,750 | | 56,750 | | 71,472 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411083 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/12/2025 | 7 | 150,522 | 21615 | 5,495 | | | 5,495 | | 6,498 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505752 | | N/A | Equity/Index | RBC- | 03/19/2025 | 03/17/2026 | 64 | 1,267,008 | 19812 | | 47,243 | | 47,243 | | 65,202 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501029 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/15/2026 | 12 | 257,186 | 21238 | | 14,397 | | 14,397 | | 17,063 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508963 | | N/A | Equity/Index | BMO- | 05/02/2025 | 04/23/2026 | 24 | 481,038 | 18693 | | 19,227 | | 19,227 | | 24,055 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508736 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/23/2026 | 6 | 116,496 | 18693 | | 4,570 | | 4,570 | | 6,166 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507196 | | N/A | Equity/Index | SG- | 04/10/2025 | 04/02/2026 | 32 | 592,968 | 19582 | | 19,655 | | 19,655 | | 32,836 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507646 | | N/A | Equity/Index | RBC- | 04/14/2025 | 04/09/2026 | 36 | 680,382 | 19145 | | 24,612 | | 24,612 | | 35,823 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511935 | | N/A | Equity/Index | RBC- | 06/09/2025 | 05/29/2026 | 7 | 152,741 | 21341 | | 5,696 | | 5,696 | | 6,143 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504078 | | N/A | Equity/Index | RBC- | 02/25/2025 | 02/19/2026 | 4 | 84,630 | 22176 | | 2,791 | | 2,791 | | 3,444 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508739 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/22/2026 | 11 | 213,576 | 18276 | | 10,026 | | 10,026 | | 13,296 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502564 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/16/2026 | 5 | 108,600 | 21441 | | 3,335 | | 3,335 | | 3,690 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501034 | | N/A | Equity/Index | BNP- | 01/17/2025 | 12/26/2025 | 3 | 64,297 | 21768 | | 3,485 | | 3,485 | | 4,163 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410760 | | N/A | Equity/Index | RBC- | 12/19/2024 | 12/18/2025 | 30 | 634,170 | 21209 | 23,998 | | | 23,998 | | 28,997 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410330 | | N/A | Equity/Index | RBC- | 12/12/2024 | 12/02/2025 | 20 | 432,305 | 21165 | 17,610 | | | 17,610 | | 20,911 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505517 | | N/A | Equity/Index | RBC- | 03/14/2025 | 03/12/2026 | 10 | 197,221 | 19596 | | 11,122 | | 11,122 | | 15,907 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505012 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/27/2026 | 4 | 80,753 | 20884 | | 3,994 | | 3,994 | | 5,817 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503030 | | N/A | Equity/Index | BMO- | 02/11/2025 | 12/30/2025 | 5 | 108,231 | 21197 | | 3,417 | | 3,417 | | 3,809 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507529 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/02/2026 | 17 | 317,874 | 17398 | | 9,632 | | 9,632 | | 12,733 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507533 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/09/2026 | 38 | 710,541 | 19145 | | 25,109 | | 25,109 | | 38,579 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502865 | | N/A | Equity/Index | RBC- | 02/10/2025 | 02/03/2026 | 7 | 152,306 | 21298 | | 8,842 | | 8,842 | | 9,855 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502857 | | N/A | Equity/Index | RBC- | 02/10/2025 | 02/06/2026 | 12 | 261,096 | 21491 | | 10,135 | | 10,135 | | 11,134 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410258 | | N/A | Equity/Index | BAR- | 12/11/2024 | 12/09/2025 | 32 | 696,320 | 21441 | 28,348 | | | 28,348 | | 32,515 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500758 | | N/A | Equity/Index | RBC- | 01/14/2025 | 01/02/2026 | 10 | 207,574 | 21326 | | 8,317 | | 8,317 | | 11,132 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507192 | | N/A | Equity/Index | SG- | 04/10/2025 | 03/20/2026 | 9 | 166,772 | 19754 | | 6,264 | | 6,264 | | 10,730 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2508253 | | N/A | Equity/Index | BMO- | 04/22/2025 | 04/02/2026 | 4 | 72,588 | 17398 | | 3,155 | | 3,155 | | 4,668 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503896 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/20/2026 | 10 | 216,051 | 22068 | | 7,533 | | 7,533 | | 8,711 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509942 | | N/A | Equity/Index | BNP- | 05/13/2025 | 05/12/2026 | 72 | 1,529,280 | 20868 | | 58,414 | | 58,414 | | 67,779 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501662 | | N/A | Equity/Index | RBC- | 01/27/2025 | 01/23/2026 | 14 | 295,239 | 21901 | | 9,904 | | 9,904 | | 12,490 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502560 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/09/2026 | 2 | 43,440 | 21181 | | 2,586 | | 2,586 | | 2,950 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503029 | | N/A | Equity/Index | BMO- | 02/11/2025 | 01/05/2026 | 2 | 43,292 | 21326 | | 1,971 | | 1,971 | | 2,234 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503390 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/11/2026 | 3 | 66,417 | 21694 | | 3,771 | | 3,771 | | 3,939 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511147 | | N/A | Equity/Index | BAR- | 05/28/2025 | 05/08/2026 | 5 | 107,050 | 20064 | | 4,395 | | 4,395 | | 4,943 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503994 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/19/2026 | 5 | 107,403 | 22176 | | 3,684 | | 3,684 | | 4,290 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508600 | | N/A | Equity/Index | RBC- | 04/25/2025 | 04/22/2026 | 11 | 212,984 | 18276 | | 8,314 | | 8,314 | | 11,065 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502710 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/30/2026 | 2 | 41,209 | 21478 | | 1,299 | | 1,299 | | 1,471 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503019 | | N/A | Equity/Index | BMO- | 02/11/2025 | 02/10/2026 | 39 | 844,200 | 21757 | | 31,632 | | 31,632 | | 35,295 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500074 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/05/2025 | 1 | 20,896 | 21622 | | 1,016 | | 1,016 | | 1,373 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512051 | | N/A | Equity/Index | RBC- | 06/10/2025 | 06/09/2026 | 51 | 1,117,359 | 21798 | | 42,087 | | 42,087 | | 44,782 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511926 | | N/A | Equity/Index | RBC- | 06/09/2025 | 06/03/2026 | 12 | 261,841 | 21663 | | 12,316 | | 12,316 | | 13,267 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503591 | | N/A | Equity/Index | BAR- | 02/19/2025 | 02/13/2026 | 2 | 44,340 | 22031 | | 2,010 | | 2,010 | | 2,091 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503474 | | N/A | Equity/Index | BAR- | 02/18/2025 | 01/20/2026 | 2 | 44,189 | 21441 | | 2,063 | | 2,063 | | 2,196 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505003 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/20/2026 | 4 | 80,753 | 21614 | | 2,431 | | 2,431 | | 3,663 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410063 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/05/2025 | 4 | 85,872 | 21425 | 3,167 | | | 3,167 | | 3,820 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408453 | | N/A | Equity/Index | RBC- | 11/11/2024 | 10/29/2025 | 5 | 105,375 | 20551 | 4,278 | | | 4,278 | | 5,621 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505833 | | N/A | Equity/Index | RBC- | 03/20/2025 | 02/20/2026 | 4 | 78,800 | 21614 | | 1,691 | | 1,691 | | 2,875 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500760 | | N/A | Equity/Index | RBC- | 01/14/2025 | 12/30/2025 | 11 | 228,332 | 21197 | | 9,303 | | 9,303 | | 12,412 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505968 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/12/2026 | 8 | 157,105 | 19596 | | 3,616 | | 3,616 | | 5,031 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507162 | | N/A | Equity/Index | RBC- | 04/09/2025 | 04/02/2026 | 18 | 342,180 | 19582 | | 12,503 | | 12,503 | | 18,370 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510771 | | N/A | Equity/Index | RBC- | 05/22/2025 | 04/24/2026 | 18 | 382,248 | 19433 | | 25,210 | | 25,210 | | 28,598 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500903 | | N/A | Equity/Index | RBC- | 01/15/2025 | 01/08/2026 | 8 | 170,018 | 21181 | | 6,334 | | 6,334 | | 7,695 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508874 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/29/2026 | 21 | 407,169 | 19545 | | 14,745 | | 14,745 | | 21,316 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513159 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/13/2026 | 2 | 44,921 | 21198 | | 1,874 | | 1,874 | | 1,832 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507769 | | N/A | Equity/Index | RBC- | 04/16/2025 | 04/10/2026 | 14 | 252,448 | 18690 | | 10,803 | | 10,803 | | 18,047 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513151 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/29/2026 | 3 | 67,382 | 21364 | | 4,163 | | 4,163 | | 4,044 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508601 | | N/A | Equity/Index | RBC- | 04/25/2025 | 04/22/2026 | 12 | 232,346 | 18276 | | 13,920 | | 13,920 | | 18,842 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408839 | | N/A | Equity/Index | RBC- | 11/20/2024 | 11/19/2025 | 19 | 390,180 | 20685 | 16,594 | | | 16,594 | | 23,239 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503473 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/02/2026 | 4 | 88,378 | 21478 | | 4,108 | | 4,108 | | 4,361 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513155 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/07/2026 | 3 | 67,382 | 19868 | | 4,546 | | 4,546 | | 4,496 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2410012 | | N/A | Equity/Index | BNP | 12/06/2024 | 12/04/2025 | 14 | 302,575 | 21492 | 12,150 | | | 12,150 | | 14,131 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408691 | | N/A | Equity/Index | RBC | 11/18/2024 | 10/29/2025 | 11 | 225,787 | 20551 | 8,678 | | | 8,678 | | 12,367 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411094 | | N/A | Equity/Index | RBC | 12/23/2024 | 11/28/2025 | 7 | 150,522 | 20930 | 8,775 | | | 8,775 | | 10,410 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502445 | | N/A | Equity/Index | RBC | 02/04/2025 | 02/03/2026 | 31 | 667,314 | 21298 | | 25,726 | | 25,726 | | 29,292 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509333 | | N/A | Equity/Index | BMO | 05/06/2025 | 04/30/2026 | 11 | 218,142 | 19571 | | 7,854 | | 7,854 | | 10,424 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510929 | | N/A | Equity/Index | RBC | 05/23/2025 | 05/21/2026 | 10 | 209,546 | 21080 | | 11,146 | | 11,146 | | 13,988 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510532 | | N/A | Equity/Index | RBC | 05/20/2025 | 05/08/2026 | 29 | 617,318 | 20061 | | 24,171 | | 24,171 | | 27,354 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511933 | | N/A | Equity/Index | RBC | 06/09/2025 | 06/05/2026 | 39 | 850,984 | 21547 | | 32,475 | | 32,475 | | 34,976 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506153 | | N/A | Equity/Index | RBC | 03/25/2025 | 03/20/2026 | 15 | 303,870 | 19754 | | 17,572 | | 17,572 | | 23,274 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410758 | | N/A | Equity/Index | RBC | 12/19/2024 | 12/17/2025 | 55 | 1,162,645 | 22001 | 40,109 | | | 40,109 | | 48,455 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502877 | | N/A | Equity/Index | RBC | 02/10/2025 | 01/23/2026 | 5 | 108,790 | 21774 | | 4,733 | | 4,733 | | 5,276 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409524 | | N/A | Equity/Index | BMO | 12/02/2024 | 11/21/2025 | 43 | 910,332 | 20741 | 38,019 | | | 38,019 | | 48,515 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511494 | | N/A | Equity/Index | RBC | 06/03/2025 | 05/20/2026 | 7 | 151,515 | 21367 | | 5,989 | | 5,989 | | 6,604 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500164 | | N/A | Equity/Index | BAR | 01/03/2025 | 12/26/2025 | 10 | 213,320 | 21768 | | 7,507 | | 7,507 | | 9,110 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503425 | | N/A | Equity/Index | RBC | 02/18/2025 | 02/13/2026 | 22 | 486,222 | 22115 | | 18,162 | | 18,162 | | 19,083 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2507649 | | N/A | Equity/Index | RBC | 04/14/2025 | 03/24/2026 | 4 | 75,598 | 20180 | | 1,465 | | 1,465 | | 2,222 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411231 | | N/A | Equity/Index | RBC | 12/26/2024 | 12/16/2025 | 4 | 87,073 | 22097 | 4,586 | | | 4,586 | | 5,018 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509955 | | N/A | Equity/Index | BNP | 05/13/2025 | 04/24/2026 | 17 | 361,080 | 19433 | | 23,872 | | 23,872 | | 26,992 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508596 | | N/A | Equity/Index | RBC | 04/25/2025 | 04/02/2026 | 23 | 445,329 | 18521 | | 19,768 | | 19,768 | | 27,311 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513152 | | N/A | Equity/Index | BNP | 06/26/2025 | 05/05/2026 | 3 | 67,382 | 19968 | | 4,508 | | 4,508 | | 4,455 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510327 | | N/A | Equity/Index | RBC | 05/16/2025 | 05/14/2026 | 3 | 64,170 | 21319 | | 3,491 | | 3,491 | | 4,221 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510765 | | N/A | Equity/Index | RBC | 05/22/2025 | 04/22/2026 | 9 | 191,124 | 18276 | | 6,396 | | 6,396 | | 6,898 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502321 | | N/A | Equity/Index | BAR | 02/03/2025 | 01/23/2026 | 14 | 298,568 | 21901 | | 12,201 | | 12,201 | | 14,911 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508259 | | N/A | Equity/Index | BMO | 04/22/2025 | 04/10/2026 | 5 | 90,735 | 18690 | | 3,075 | | 3,075 | | 5,138 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510763 | | N/A | Equity/Index | RBC | 05/22/2025 | 04/21/2026 | 13 | 276,068 | 17808 | | 9,266 | | 9,266 | | 9,904 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502449 | | N/A | Equity/Index | RBC | 02/04/2025 | 01/30/2026 | 16 | 344,420 | 21478 | | 13,030 | | 13,030 | | 14,895 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501039 | | N/A | Equity/Index | BNP | 01/17/2025 | 12/29/2025 | 2 | 42,864 | 21473 | | 1,889 | | 1,889 | | 2,256 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501705 | | N/A | Equity/Index | RBC | 01/28/2025 | 01/22/2026 | 2 | 42,726 | 21853 | | 1,753 | | 1,753 | | 2,147 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506592 | | N/A | Equity/Index | BAR | 04/02/2025 | 03/25/2026 | 15 | 293,217 | 20288 | | 11,285 | | 11,285 | | 17,896 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504998 | | N/A | Equity/Index | BAR | 03/07/2025 | 02/12/2026 | 3 | 60,565 | 21719 | | 1,174 | | 1,174 | | 1,743 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411093 | | N/A | Equity/Index | RBC | 12/23/2024 | 11/28/2025 | 12 | 258,038 | 20930 | 10,188 | | | 10,188 | | 11,995 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409371 | | N/A | Equity/Index | RBC | 11/27/2024 | 11/19/2025 | 34 | 705,029 | 20685 | 27,561 | | | 27,561 | | 37,251 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504074 | | N/A | Equity/Index | RBC | 02/25/2025 | 02/20/2026 | 3 | 63,473 | 22068 | | 2,129 | | 2,129 | | 2,617 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2503585 | | N/A | Equity/Index | BAR | 02/19/2025 | 12/11/2025 | 4 | 88,680 | 21764 | | 2,233 | | 2,233 | | 2,360 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411146 | | N/A | Equity/Index | RBC | 12/24/2024 | 12/23/2025 | 201 | 4,368,735 | 21503 | 165,132 | | | 165,132 | | 188,532 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410607 | | N/A | Equity/Index | BAR | 12/17/2024 | 12/16/2025 | 45 | 988,358 | 22097 | 36,174 | | | 36,174 | | 38,997 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511152 | | N/A | Equity/Index | BAR | 05/28/2025 | 05/15/2026 | 5 | 107,050 | 21428 | | 3,846 | | 3,846 | | 4,482 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512779 | | N/A | Equity/Index | BAR | 06/20/2025 | 06/16/2026 | 106 | 2,289,494 | 21938 | | 80,224 | | 80,224 | | 90,815 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500392 | | N/A | Equity/Index | RBC | 01/07/2025 | 11/18/2025 | 13 | 276,663 | 20539 | | 12,929 | | 12,929 | | 15,798 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2410970 | | N/A | Equity/Index | BMO | 12/20/2024 | 12/18/2025 | 8 | 171,331 | 21209 | 9,524 | | | 9,524 | | 11,467 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510065 | | N/A | Equity/Index | RBC | 05/14/2025 | 04/29/2026 | 7 | 149,062 | 19545 | | 7,435 | | 7,435 | | 8,382 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502878 | | N/A | Equity/Index | RBC | 02/10/2025 | 01/23/2026 | 2 | 43,516 | 21774 | | 2,445 | | 2,445 | | 2,751 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500631 | | N/A | Equity/Index | BMO | 01/13/2025 | 01/07/2026 | 38 | 782,640 | 21173 | | 27,277 | | 27,277 | | 36,795 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504164 | | N/A | Equity/Index | BMO | 02/26/2025 | 01/16/2026 | 9 | 189,945 | 21441 | | 9,930 | | 9,930 | | 12,723 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505630 | | N/A | Equity/Index | RBC | 03/17/2025 | 02/20/2026 | 3 | 59,708 | 21614 | | 1,874 | | 1,874 | | 3,214 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2512909 | | N/A | Equity/Index | RBC | 06/23/2025 | 06/18/2026 | 18 | 393,364 | 21720 | | 14,832 | | 14,832 | | 15,911 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500637 | | N/A | Equity/Index | BMO | 01/13/2025 | 12/19/2025 | 14 | 288,341 | 21289 | | 7,871 | | 7,871 | | 10,617 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505971 | | N/A | Equity/Index | BAR | 03/21/2025 | 03/17/2026 | 8 | 157,105 | 19812 | | 5,594 | | 5,594 | | 8,201 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501031 | | N/A | Equity/Index | BNP | 01/17/2025 | 01/09/2026 | 11 | 235,754 | 20848 | | 14,619 | | 14,619 | | 17,296 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503898 | | N/A | Equity/Index | NTX | 02/21/2025 | 02/18/2026 | 14 | 302,471 | 22165 | | 10,378 | | 10,378 | | 12,052 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506148 | | N/A | Equity/Index | RBC | 03/25/2025 | 02/24/2026 | 11 | 222,838 | 21352 | | 7,946 | | 7,946 | | 12,042 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506593 | | N/A | Equity/Index | BAR | 04/02/2025 | 03/27/2026 | 19 | 371,408 | 19281 | | 20,544 | | 20,544 | | 29,940 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503659 | | N/A | Equity/Index | BAR | 02/20/2025 | 02/13/2026 | 1 | 21,970 | 22031 | | 963 | | 963 | | 1,039 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501708 | | N/A | Equity/Index | RBC | 01/28/2025 | 01/16/2026 | 2 | 42,726 | 21441 | | 1,806 | | 1,806 | | 2,194 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508252 | | N/A | Equity/Index | BMO | 04/22/2025 | 04/02/2026 | 7 | 127,029 | 17398 | | 2,823 | | 2,823 | | 3,899 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513153 | | N/A | Equity/Index | BNP | 06/26/2025 | 05/13/2026 | 6 | 134,763 | 21198 | | 4,430 | | 4,430 | | 4,338 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503468 | | N/A | Equity/Index | BAR | 02/18/2025 | 02/10/2026 | 4 | 88,378 | 21757 | | 3,426 | | 3,426 | | 3,618 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505623 | | N/A | Equity/Index | RBC | 03/17/2025 | 03/11/2026 | 5 | 99,514 | 19377 | | 6,815 | | 6,815 | | 9,647 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2411090 | | N/A | Equity/Index | RBC | 12/23/2024 | 12/12/2025 | 2 | 43,006 | 21780 | 2,240 | | | 2,240 | | 2,626 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504167 | | N/A | Equity/Index | BMO | 02/26/2025 | 02/25/2026 | 27 | 569,835 | 21087 | | 21,332 | | 21,332 | | 25,812 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409523 | | N/A | Equity/Index | BMO | 12/02/2024 | 11/26/2025 | 21 | 444,581 | 20744 | 17,904 | | | 17,904 | | 22,722 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506598 | | N/A | Equity/Index | BAR | 04/02/2025 | 03/31/2026 | 8 | 156,382 | 19278 | | 10,254 | | 10,254 | | 15,330 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505970 | | N/A | Equity/Index | BAR | 03/21/2025 | 03/13/2026 | 8 | 157,105 | 19705 | | 4,383 | | 4,383 | | 6,237 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408455 | | N/A | Equity/Index | RBC | 11/11/2024 | 11/07/2025 | 12 | 252,900 | 21117 | 9,599 | | | 9,599 | | 12,754 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502562 | | N/A | Equity/Index | RBC | 02/06/2025 | 01/15/2026 | 16 | 347,520 | 21238 | | 13,689 | | 13,689 | | 15,278 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511587 | | N/A | Equity/Index | BAR | 06/04/2025 | 04/24/2026 | 19 | 413,256 | 19214 | | 20,994 | | 20,994 | | 22,405 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NASDAQ 100 - CAPPED TA2505627 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/05/2026 | 3 | 59,708 | 20628 | | 2,907 | | 2,907 | | 4,509 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502556 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/09/2026 | 2 | 43,440 | 20848 | | 1,382 | | 1,382 | | 1,518 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2407838 | | N/A | Equity/Index | RBC- | 10/30/2024 | 10/16/2025 | 7 | 143,612 | 20174 | 5,801 | | | 5,801 | | 8,128 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505679 | | N/A | Equity/Index | RBC- | 03/18/2025 | 03/13/2026 | 28 | 544,236 | 19705 | | 19,980 | | 19,980 | | 28,932 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511830 | | N/A | Equity/Index | RBC- | 06/06/2025 | 05/29/2026 | 4 | 87,103 | 21364 | | 4,868 | | 4,868 | | 5,360 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409445 | | N/A | Equity/Index | BMO- | 11/29/2024 | 11/13/2025 | 9 | 188,460 | 21036 | 7,474 | | | 7,474 | | 9,694 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2510769 | | N/A | Equity/Index | RBC- | 05/22/2025 | 04/24/2026 | 9 | 191,124 | 19433 | | 5,021 | | 5,021 | | 5,470 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505634 | | N/A | Equity/Index | RBC- | 03/17/2025 | 02/20/2026 | 2 | 39,806 | 21614 | | 1,566 | | 1,566 | | 2,825 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501358 | | N/A | Equity/Index | RBC- | 01/22/2025 | 01/16/2026 | 9 | 196,506 | 21441 | | 7,550 | | 7,550 | | 8,445 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2511496 | | N/A | Equity/Index | RBC- | 06/03/2025 | 04/27/2026 | 3 | 64,935 | 19433 | | 1,779 | | 1,779 | | 1,848 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2505635 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/06/2026 | 2 | 39,806 | 20201 | | 2,080 | | 2,080 | | 3,074 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2501668 | | N/A | Equity/Index | RBC- | 01/27/2025 | 01/16/2026 | 2 | 42,177 | 21091 | | 1,852 | | 1,852 | | 2,330 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502570 | | N/A | Equity/Index | RBC- | 02/06/2025 | 01/26/2026 | 4 | 86,880 | 21774 | | 2,560 | | 2,560 | | 2,858 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2502874 | | N/A | Equity/Index | RBC- | 02/10/2025 | 01/16/2026 | 8 | 174,064 | 21441 | | 4,040 | | 4,040 | | 4,332 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2513138 | | N/A | Equity/Index | BNP- | 06/26/2025 | 05/22/2026 | 24 | 539,052 | 20916 | | 22,642 | | 22,642 | | 22,203 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509945 | | N/A | Equity/Index | BNP- | 05/13/2025 | 05/08/2026 | 7 | 148,680 | 20061 | | 5,992 | | 5,992 | | 6,796 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2500909 | | N/A | Equity/Index | RBC- | 01/15/2025 | 12/19/2025 | 13 | 276,280 | 21111 | | 12,039 | | 12,039 | | 14,830 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2409522 | | N/A | Equity/Index | BMO- | 12/02/2024 | 11/26/2025 | 18 | 381,069 | 20923 | 14,323 | | | 14,323 | | 18,276 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2408456 | | N/A | Equity/Index | RBC- | 11/11/2024 | 10/31/2025 | 4 | 84,300 | 20033 | 3,589 | | | 3,589 | | 4,608 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2508254 | | N/A | Equity/Index | BMO- | 04/22/2025 | 04/02/2026 | 3 | 54,441 | 18521 | | 1,456 | | 1,456 | | 2,318 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504165 | | N/A | Equity/Index | BMO- | 02/26/2025 | 02/03/2026 | 18 | 379,890 | 21298 | | 16,126 | | 16,126 | | 19,984 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2504819 | | N/A | Equity/Index | BNP- | 03/06/2025 | 02/06/2026 | 31 | 620,775 | 21491 | | 21,746 | | 21,746 | | 34,672 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2509492 | | N/A | Equity/Index | RBC- | 05/08/2025 | 04/28/2026 | 25 | 504,625 | 19427 | | 19,782 | | 19,782 | | 25,054 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2506857 | | N/A | Equity/Index | RBC- | 04/04/2025 | 04/02/2026 | 6 | 104,526 | 18521 | | 4,236 | | 4,236 | | 9,480 | | | | | | | .0001 |
| NASDAQ 100 - CAPPED TA2503662 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/18/2026 | 25 | 549,250 | 22165 | | 19,989 | | 19,989 | | 21,497 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512444 | | N/A | Equity/Index | BMO- | 06/16/2025 | 05/22/2026 | 66 | 140,118 | 2046 | | 5,896 | | 5,896 | | 5,989 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501569 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/16/2026 | 18 | 41,546 | 2276 | | 1,668 | | 1,668 | | 1,059 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410625 | | N/A | Equity/Index | RBC- | 12/17/2024 | 12/16/2025 | 120 | 280,090 | 2362 | 9,396 | | | 9,396 | | 4,220 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504084 | | N/A | Equity/Index | RBC- | 02/25/2025 | 02/03/2026 | 14 | 30,447 | 2258 | | 634 | | 634 | | 528 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509293 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/05/2026 | 155 | 307,830 | 2004 | | 11,411 | | 11,411 | | 14,692 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501863 | | N/A | Equity/Index | BNP- | 01/29/2025 | 12/26/2025 | 35 | 79,730 | 2245 | | 4,336 | | 4,336 | | 2,651 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509507 | | N/A | Equity/Index | BMO- | 05/08/2025 | 04/24/2026 | 23 | 46,851 | 1958 | | 2,721 | | 2,721 | | 3,280 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500380 | | N/A | Equity/Index | RBC- | 01/07/2025 | 11/28/2025 | 15 | 33,747 | 2435 | | 1,156 | | 1,156 | | 401 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2506214 | | N/A | Equity/Index | RBC- | 03/26/2025 | 03/19/2026 | 40 | 82,706 | 2082 | | 3,057 | | 3,057 | | 3,520 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408722 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/13/2025 | 132 | 305,026 | 2369 | 9,986 | | | 9,986 | | 3,864 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505619 | | N/A | Equity/Index | BNP- | 03/17/2025 | 02/13/2026 | 15 | 31,047 | 2280 | | 1,046 | | 1,046 | | 1,147 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501558 | | N/A | Equity/Index | RBC- | 01/24/2025 | 12/30/2025 | 27 | 62,319 | 2228 | | 2,648 | | 2,648 | | 1,797 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502505 | | N/A | Equity/Index | SG- | 02/05/2025 | 02/04/2026 | 117 | 270,387 | 2290 | | 10,181 | | 10,181 | | 6,204 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504474 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/25/2026 | 20 | 43,022 | 2170 | | 1,533 | | 1,533 | | 1,483 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410014 | | N/A | Equity/Index | BNP- | 12/06/2024 | 12/05/2025 | 113 | 272,353 | 2396 | 9,860 | | | 9,860 | | 3,245 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500383 | | N/A | Equity/Index | RBC- | 01/07/2025 | 11/21/2025 | 19 | 42,746 | 2407 | | 1,166 | | 1,166 | | 470 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503384 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/03/2026 | 59 | 134,358 | 2258 | | 5,490 | | 5,490 | | 3,730 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510077 | | N/A | Equity/Index | RBC- | 05/14/2025 | 04/30/2026 | 70 | 146,041 | 1964 | | 6,008 | | 6,008 | | 6,607 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510076 | | N/A | Equity/Index | RBC- | 05/14/2025 | 04/24/2026 | 90 | 187,767 | 1958 | | 8,231 | | 8,231 | | 9,075 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503584 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/18/2026 | 176 | 402,572 | 2290 | | 14,613 | | 14,613 | | 9,714 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504762 | | N/A | Equity/Index | SG- | 03/05/2025 | 02/25/2026 | 124 | 260,071 | 2170 | | 8,067 | | 8,067 | | 9,190 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512521 | | N/A | Equity/Index | BAR- | 06/17/2025 | 06/12/2026 | 129 | 271,158 | 2140 | | 9,440 | | 9,440 | | 10,138 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501716 | | N/A | Equity/Index | BMO- | 01/28/2025 | 01/27/2026 | 116 | 264,921 | 2284 | | 9,510 | | 9,510 | | 6,227 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502441 | | N/A | Equity/Index | BNP- | 02/04/2025 | 01/09/2026 | 53 | 121,402 | 2189 | | 3,716 | | 3,716 | | 2,783 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508130 | | N/A | Equity/Index | BMO- | 04/21/2025 | 04/06/2026 | 49 | 90,038 | 1827 | | 4,628 | | 4,628 | | 7,257 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510942 | | N/A | Equity/Index | BAR- | 05/23/2025 | 05/15/2026 | 28 | 57,085 | 2113 | | 2,784 | | 2,784 | | 3,325 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504473 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/24/2026 | 45 | 96,800 | 2178 | | 4,603 | | 4,603 | | 4,399 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500460 | | N/A | Equity/Index | BNP- | 01/08/2025 | 12/19/2025 | 34 | 75,728 | 2242 | | 3,739 | | 3,739 | | 2,557 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2513062 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/17/2026 | 82 | 175,726 | 2102 | | 7,070 | | 7,070 | | 7,053 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509115 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/28/2026 | 42 | 84,842 | 1966 | | 4,916 | | 4,916 | | 5,942 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410325 | | N/A | Equity/Index | RBC- | 12/12/2024 | 11/14/2025 | 10 | 23,611 | 2337 | 1,248 | | | 1,248 | | 433 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512443 | | N/A | Equity/Index | BMO- | 06/16/2025 | 06/10/2026 | 65 | 137,995 | 2156 | | 4,908 | | 4,908 | | 4,976 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505017 | | N/A | Equity/Index | BMO- | 03/07/2025 | 02/09/2026 | 23 | 47,886 | 2280 | | 1,352 | | 1,352 | | 1,377 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507522 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/06/2026 | 36 | 66,866 | 1827 | | 1,541 | | 1,541 | | 2,126 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408721 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/14/2025 | 49 | 113,229 | 2304 | 4,063 | | | 4,063 | | 1,993 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410015 | | N/A | Equity/Index | BNP- | 12/06/2024 | 11/04/2025 | 57 | 137,381 | 2219 | 6,427 | | | 6,427 | | 3,510 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511198 | | N/A | Equity/Index | BMO- | 05/29/2025 | 04/22/2026 | 45 | 93,267 | 1890 | | 4,712 | | 4,712 | | 5,036 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509295 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 52 | 103,272 | 2021 | | 3,736 | | 3,736 | | 4,861 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504462 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/13/2026 | 25 | 53,778 | 2280 | | 1,021 | | 1,021 | | 898 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503487 | | N/A | Equity/Index | RBC- | 02/18/2025 | 02/02/2026 | 44 | 100,613 | 2288 | | 4,998 | | 4,998 | | 3,114 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503385 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/03/2026 | 10 | 22,773 | 2258 | | 1,133 | | 1,133 | | 752 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2410623 | | N/A | Equity/Index | RBC- | 12/17/2024 | 12/11/2025 | 28 | 65,354 | 2394 | 2,084 | | | 2,084 | | 825 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504459 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/06/2026 | 20 | 43,022 | 2280 | | 1,336 | | 1,336 | | 1,171 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505520 | | N/A | Equity/Index | NTX- | 03/14/2025 | 03/05/2026 | 134 | 273,749 | 2101 | | 9,606 | | 9,606 | | 11,554 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507516 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/02/2026 | 74 | 137,448 | 1827 | | 5,412 | | 5,412 | | 7,902 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2513331 | | N/A | Equity/Index | BAR- | 06/27/2025 | 06/26/2026 | 119 | 258,349 | 2172 | | 9,176 | | 9,176 | | 8,883 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411239 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/19/2025 | 28 | 63,826 | 2242 | 3,215 | | | 3,215 | | 2,085 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509512 | | N/A | Equity/Index | BMO- | 05/08/2025 | 04/29/2026 | 70 | 142,590 | 1977 | | 5,663 | | 5,663 | | 6,655 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502325 | | N/A | Equity/Index | BMO- | 02/03/2025 | 01/30/2026 | 41 | 92,611 | 2307 | | 3,144 | | 3,144 | | 2,052 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511165 | | N/A | Equity/Index | BAR- | 05/28/2025 | 05/27/2026 | 27 | 55,944 | 2090 | | 2,882 | | 2,882 | | 3,307 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411238 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/19/2025 | 67 | 152,727 | 2242 | 5,651 | | | 5,651 | | 3,899 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507721 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/10/2026 | 83 | 156,048 | 1831 | | 6,024 | | 6,024 | | 8,568 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502590 | | N/A | Equity/Index | BMO- | 02/06/2025 | 01/30/2026 | 48 | 110,645 | 2307 | | 4,406 | | 4,406 | | 2,637 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505617 | | N/A | Equity/Index | BNP- | 03/17/2025 | 02/13/2026 | 114 | 235,957 | 2280 | | 3,641 | | 3,641 | | 4,079 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411050 | | N/A | Equity/Index | BNP- | 12/23/2024 | 12/05/2025 | 44 | 98,447 | 2396 | 2,893 | | | 2,893 | | 1,341 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510948 | | N/A | Equity/Index | BAR- | 05/23/2025 | 05/19/2026 | 20 | 40,775 | 2104 | | 2,023 | | 2,023 | | 2,403 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509517 | | N/A | Equity/Index | BMO- | 05/08/2025 | 05/06/2026 | 81 | 164,997 | 1983 | | 9,321 | | 9,321 | | 11,266 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506601 | | N/A | Equity/Index | SG- | 04/02/2025 | 03/13/2026 | 85 | 172,945 | 2044 | | 6,389 | | 6,389 | | 7,849 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502907 | | N/A | Equity/Index | BMO- | 02/10/2025 | 02/05/2026 | 13 | 29,869 | 2316 | | 1,404 | | 1,404 | | 821 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501613 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/02/2026 | 18 | 41,195 | 2268 | | 2,063 | | 2,063 | | 1,239 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505178 | | N/A | Equity/Index | SG- | 03/11/2025 | 03/06/2026 | 208 | 421,907 | 2075 | | 14,539 | | 14,539 | | 18,657 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503582 | | N/A | Equity/Index | RBC- | 02/19/2025 | 01/16/2026 | 22 | 50,322 | 2276 | | 2,512 | | 2,512 | | 1,556 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509509 | | N/A | Equity/Index | BMO- | 05/08/2025 | 04/24/2026 | 3 | 6,111 | 1958 | | 183 | | 183 | | 209 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509233 | | N/A | Equity/Index | BNP- | 05/05/2025 | 05/01/2026 | 48 | 96,545 | 2021 | | 3,607 | | 3,607 | | 4,350 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500315 | | N/A | Equity/Index | RBC- | 01/06/2025 | 12/30/2025 | 33 | 75,253 | 2228 | | 3,882 | | 3,882 | | 2,597 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411598 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/30/2025 | 392 | 874,223 | 2228 | 32,701 | | | 32,701 | | 23,935 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511948 | | N/A | Equity/Index | BMO- | 06/09/2025 | 05/21/2026 | 20 | 43,039 | 2047 | | 1,855 | | 1,855 | | 1,815 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505977 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/11/2026 | 66 | 135,412 | 2024 | | 5,423 | | 5,423 | | 6,378 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502890 | | N/A | Equity/Index | BMO- | 02/10/2025 | 12/22/2025 | 13 | 29,869 | 2242 | | 873 | | 873 | | 577 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410324 | | N/A | Equity/Index | RBC- | 12/12/2024 | 11/14/2025 | 28 | 66,110 | 2337 | 2,682 | | | 2,682 | | 1,032 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512912 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/18/2026 | 47 | 100,190 | 2113 | | 3,804 | | 3,804 | | 3,827 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408834 | | N/A | Equity/Index | BNP- | 11/20/2024 | 11/19/2025 | 84 | 194,510 | 2325 | 6,972 | | | 6,972 | | 3,183 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410157 | | N/A | Equity/Index | RBC- | 12/10/2024 | 12/09/2025 | 121 | 290,461 | 2393 | 10,375 | | | 10,375 | | 3,539 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408724 | | N/A | Equity/Index | SG- | 11/19/2024 | 10/31/2025 | 48 | 110,918 | 2210 | 4,835 | | | 4,835 | | 2,993 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504594 | | N/A | Equity/Index | RBC- | 03/03/2025 | 02/06/2026 | 26 | 55,172 | 2280 | | 1,216 | | 1,216 | | 1,121 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2501268 | | N/A | Equity/Index | RBC- | 01/22/2025 | 01/16/2026 | 11 | 25,411 | 2276 | | 1,301 | | 1,301 | | 773 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511656 | | N/A | Equity/Index | BNP- | 06/05/2025 | 05/29/2026 | 83 | 174,715 | 2066 | | 6,905 | | 6,905 | | 7,214 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511940 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/03/2026 | 88 | 189,372 | 2103 | | 8,369 | | 8,369 | | 8,153 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508263 | | N/A | Equity/Index | SG- | 04/22/2025 | 04/21/2026 | 57 | 107,816 | 1840 | | 6,268 | | 6,268 | | 8,706 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508123 | | N/A | Equity/Index | BMO- | 04/21/2025 | 04/15/2026 | 11 | 20,213 | 1883 | | 698 | | 698 | | 1,093 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502887 | | N/A | Equity/Index | BMO- | 02/10/2025 | 12/12/2025 | 11 | 25,274 | 2361 | | 1,109 | | 1,109 | | 490 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506215 | | N/A | Equity/Index | RBC- | 03/26/2025 | 03/20/2026 | 40 | 82,706 | 2069 | | 4,312 | | 4,312 | | 5,074 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507513 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/01/2026 | 23 | 42,720 | 2012 | | 1,276 | | 1,276 | | 2,149 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507651 | | N/A | Equity/Index | BMO- | 04/14/2025 | 02/27/2026 | 55 | 103,650 | 2140 | | 2,456 | | 2,456 | | 4,676 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408726 | | N/A | Equity/Index | SG- | 11/19/2024 | 10/16/2025 | 24 | 55,459 | 2287 | 2,026 | | | 2,026 | | 926 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512446 | | N/A | Equity/Index | BMO- | 06/16/2025 | 03/25/2026 | 46 | 97,658 | 2095 | | 3,881 | | 3,881 | | 3,999 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2409699 | | N/A | Equity/Index | BAR- | 12/05/2024 | 11/12/2025 | 32 | 77,120 | 2392 | 2,856 | | | 2,856 | | 802 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501562 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/23/2026 | 96 | 221,578 | 2315 | | 7,783 | | 7,783 | | 4,653 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510081 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/08/2026 | 96 | 200,285 | 2023 | | 11,207 | | 11,207 | | 12,819 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501566 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/21/2026 | 38 | 87,708 | 2318 | | 3,061 | | 3,061 | | 1,808 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508314 | | N/A | Equity/Index | BMO- | 04/23/2025 | 04/22/2026 | 73 | 140,087 | 1890 | | 5,363 | | 5,363 | | 7,337 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511160 | | N/A | Equity/Index | BAR- | 05/28/2025 | 05/05/2026 | 40 | 82,880 | 2004 | | 4,761 | | 4,761 | | 5,353 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502899 | | N/A | Equity/Index | BMO- | 02/10/2025 | 01/21/2026 | 29 | 66,630 | 2318 | | 1,779 | | 1,779 | | 1,065 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408018 | | N/A | Equity/Index | BNP- | 11/04/2024 | 10/21/2025 | 65 | 144,658 | 2240 | 4,772 | | | 4,772 | | 3,285 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503386 | | N/A | Equity/Index | BMO- | 02/14/2025 | 01/23/2026 | 20 | 45,545 | 2308 | | 2,159 | | 2,159 | | 1,279 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507509 | | N/A | Equity/Index | BMO- | 04/11/2025 | 03/17/2026 | 61 | 113,301 | 2068 | | 2,239 | | 2,239 | | 3,922 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505983 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/13/2026 | 89 | 182,601 | 1994 | | 7,373 | | 7,373 | | 8,788 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505754 | | N/A | Equity/Index | SG- | 03/19/2025 | 03/13/2026 | 34 | 70,788 | 1994 | | 4,314 | | 4,314 | | 4,771 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501615 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/22/2026 | 11 | 25,175 | 2304 | | 1,205 | | 1,205 | | 702 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512043 | | N/A | Equity/Index | RBC- | 06/10/2025 | 06/09/2026 | 229 | 493,129 | 2144 | | 18,345 | | 18,345 | | 18,040 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502906 | | N/A | Equity/Index | BMO- | 02/10/2025 | 02/05/2026 | 51 | 117,178 | 2316 | | 4,134 | | 4,134 | | 2,511 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501607 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/09/2026 | 80 | 183,088 | 2189 | | 10,383 | | 10,383 | | 7,344 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508863 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/24/2026 | 90 | 175,950 | 1958 | | 6,588 | | 6,588 | | 8,813 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509111 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/10/2026 | 55 | 111,103 | 1860 | | 5,143 | | 5,143 | | 6,046 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512911 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/18/2026 | 120 | 255,804 | 2109 | | 9,754 | | 9,754 | | 9,814 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512522 | | N/A | Equity/Index | BAR- | 06/17/2025 | 06/12/2026 | 43 | 90,386 | 2140 | | 4,349 | | 4,349 | | 4,751 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507653 | | N/A | Equity/Index | BMO- | 04/14/2025 | 02/24/2026 | 30 | 56,537 | 2178 | | 866 | | 866 | | 1,638 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2409654 | | N/A | Equity/Index | BAR- | 12/04/2024 | 12/02/2025 | 112 | 271,837 | 2434 | 9,653 | | | 9,653 | | 2,490 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500897 | | N/A | Equity/Index | BMO- | 01/15/2025 | 01/07/2026 | 90 | 203,310 | 2250 | | 5,423 | | 5,423 | | 5,189 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2503488 | | N/A | Equity/Index | RBC- | 02/18/2025 | 01/16/2026 | 42 | 96,039 | 2276 | | 4,825 | | 4,825 | | 2,993 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501859 | | N/A | Equity/Index | BNP- | 01/29/2025 | 01/06/2026 | 23 | 52,394 | 2267 | | 2,764 | | 2,764 | | 1,639 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502904 | | N/A | Equity/Index | BMO- | 02/10/2025 | 01/29/2026 | 37 | 85,011 | 2283 | | 3,131 | | 3,131 | | 2,000 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500062 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/26/2025 | 170 | 377,383 | 2245 | | 13,246 | | 13,246 | | 9,920 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508127 | | N/A | Equity/Index | BMO- | 04/21/2025 | 04/16/2026 | 13 | 23,888 | 1863 | | 1,212 | | 1,212 | | 1,973 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504456 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/03/2026 | 11 | 23,662 | 2258 | | 751 | | 751 | | 672 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500746 | | N/A | Equity/Index | BMO- | 01/14/2025 | 12/19/2025 | 14 | 31,069 | 2222 | | 1,521 | | 1,521 | | 1,122 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506155 | | N/A | Equity/Index | SG- | 03/25/2025 | 02/27/2026 | 19 | 39,856 | 2163 | | 1,705 | | 1,705 | | 1,430 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512109 | | N/A | Equity/Index | BMO- | 06/11/2025 | 05/15/2026 | 90 | 193,702 | 2113 | | 8,240 | | 8,240 | | 8,041 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411052 | | N/A | Equity/Index | BNP- | 12/23/2024 | 12/05/2025 | 28 | 62,648 | 2409 | 1,656 | | | 1,656 | | 752 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511589 | | N/A | Equity/Index | RBC- | 06/04/2025 | 06/02/2026 | 230 | 483,457 | 2070 | | 18,294 | | 18,294 | | 19,829 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512524 | | N/A | Equity/Index | BAR- | 06/17/2025 | 06/11/2026 | 18 | 37,836 | 2148 | | 1,826 | | 1,826 | | 2,001 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502185 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/28/2026 | 62 | 141,794 | 2289 | | 6,906 | | 6,906 | | 4,263 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2409542 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/25/2025 | 80 | 193,672 | 2442 | 6,657 | | | 6,657 | | 1,699 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511453 | | N/A | Equity/Index | RBC- | 06/02/2025 | 05/06/2026 | 63 | 130,256 | 1983 | | 5,334 | | 5,334 | | 5,858 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504083 | | N/A | Equity/Index | RBC- | 02/25/2025 | 02/03/2026 | 14 | 30,447 | 2258 | | 986 | | 986 | | 832 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509510 | | N/A | Equity/Index | BMO- | 05/08/2025 | 04/24/2026 | 42 | 85,554 | 1958 | | 3,732 | | 3,732 | | 4,394 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500314 | | N/A | Equity/Index | RBC- | 01/06/2025 | 12/30/2025 | 111 | 253,124 | 2228 | | 9,738 | | 9,738 | | 6,865 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510943 | | N/A | Equity/Index | BAR- | 05/23/2025 | 05/12/2026 | 73 | 148,829 | 2092 | | 7,531 | | 7,531 | | 8,923 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410624 | | N/A | Equity/Index | RBC- | 12/17/2024 | 12/11/2025 | 26 | 60,686 | 2394 | 2,590 | | | 2,590 | | 937 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500898 | | N/A | Equity/Index | BMO- | 01/15/2025 | 01/05/2026 | 80 | 180,720 | 2268 | | 5,010 | | 5,010 | | 4,646 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502184 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/29/2026 | 224 | 512,288 | 2283 | | 25,178 | | 25,178 | | 15,766 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511161 | | N/A | Equity/Index | BAR- | 05/28/2025 | 05/12/2026 | 85 | 176,120 | 2092 | | 6,354 | | 6,354 | | 7,186 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503149 | | N/A | Equity/Index | SG- | 02/12/2025 | 02/11/2026 | 129 | 291,430 | 2276 | | 10,414 | | 10,414 | | 7,232 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505518 | | N/A | Equity/Index | NTX- | 03/14/2025 | 03/12/2026 | 48 | 98,059 | 2026 | | 5,270 | | 5,270 | | 6,466 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2409653 | | N/A | Equity/Index | BAR- | 12/04/2024 | 11/28/2025 | 62 | 150,481 | 2435 | 5,342 | | | 5,342 | | 1,351 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509503 | | N/A | Equity/Index | BMO- | 05/08/2025 | 04/17/2026 | 74 | 150,738 | 1881 | | 6,903 | | 6,903 | | 7,957 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500745 | | N/A | Equity/Index | BMO- | 01/14/2025 | 12/19/2025 | 284 | 630,264 | 2222 | | 24,356 | | 24,356 | | 18,691 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509294 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 61 | 121,146 | 2021 | | 6,064 | | 6,064 | | 8,175 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509501 | | N/A | Equity/Index | BMO- | 05/08/2025 | 04/17/2026 | 12 | 24,444 | 1881 | | 578 | | 578 | | 630 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501567 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/12/2026 | 33 | 76,167 | 2189 | | 3,461 | | 3,461 | | 2,547 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502908 | | N/A | Equity/Index | BMO- | 02/10/2025 | 02/06/2026 | 33 | 75,821 | 2307 | | 2,710 | | 2,710 | | 1,676 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501611 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/08/2026 | 15 | 34,329 | 2239 | | 1,476 | | 1,476 | | 986 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502898 | | N/A | Equity/Index | BMO- | 02/10/2025 | 01/20/2026 | 16 | 36,762 | 2276 | | 862 | | 862 | | 558 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2510079 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/07/2026 | 126 | 262,874 | 1990 | | 10,647 | | 10,647 | | 11,772 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510938 | | N/A | Equity/Index | BAR- | 05/23/2025 | 05/15/2026 | 21 | 42,814 | 2095 | | 1,557 | | 1,557 | | 1,800 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511947 | | N/A | Equity/Index | BMO- | 06/09/2025 | 05/21/2026 | 28 | 60,255 | 2047 | | 1,886 | | 1,886 | | 1,811 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505980 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/13/2026 | 44 | 90,275 | 2044 | | 4,834 | | 4,834 | | 5,703 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507523 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/08/2026 | 84 | 156,022 | 1761 | | 6,385 | | 6,385 | | 8,816 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510944 | | N/A | Equity/Index | BAR- | 05/23/2025 | 04/24/2026 | 101 | 205,914 | 1958 | | 9,307 | | 9,307 | | 10,496 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505985 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/18/2026 | 68 | 139,516 | 2050 | | 7,261 | | 7,261 | | 8,900 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508126 | | N/A | Equity/Index | BMO- | 04/21/2025 | 04/16/2026 | 53 | 97,388 | 1863 | | 3,547 | | 3,547 | | 5,478 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500899 | | N/A | Equity/Index | BMO- | 01/15/2025 | 01/05/2026 | 38 | 85,842 | 2268 | | 1,683 | | 1,683 | | 1,588 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512913 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/18/2026 | 29 | 61,819 | 2109 | | 2,287 | | 2,287 | | 2,297 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512520 | | N/A | Equity/Index | BAR- | 06/17/2025 | 06/16/2026 | 31 | 65,162 | 2124 | | 3,335 | | 3,335 | | 3,631 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500379 | | N/A | Equity/Index | RBC- | 01/07/2025 | 11/28/2025 | 13 | 29,247 | 2435 | | 593 | | 593 | | 231 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502883 | | N/A | Equity/Index | BMO- | 02/10/2025 | 12/09/2025 | 33 | 75,821 | 2393 | | 2,445 | | 2,445 | | 1,035 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507527 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/10/2026 | 71 | 131,875 | 1831 | | 5,100 | | 5,100 | | 7,419 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503668 | | N/A | Equity/Index | BAR- | 02/20/2025 | 01/30/2026 | 40 | 90,200 | 2307 | | 3,216 | | 3,216 | | 2,072 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505981 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/13/2026 | 62 | 127,205 | 2044 | | 4,918 | | 4,918 | | 5,767 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503670 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/18/2026 | 194 | 437,470 | 2290 | | 15,646 | | 15,646 | | 10,675 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502442 | | N/A | Equity/Index | BNP- | 02/04/2025 | 01/09/2026 | 30 | 68,718 | 2189 | | 3,103 | | 3,103 | | 2,242 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501014 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/14/2026 | 55 | 125,389 | 2219 | | 4,791 | | 4,791 | | 3,526 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502504 | | N/A | Equity/Index | SG- | 02/05/2025 | 01/30/2026 | 51 | 117,861 | 2288 | | 4,730 | | 4,730 | | 2,707 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503667 | | N/A | Equity/Index | BAR- | 02/20/2025 | 01/30/2026 | 13 | 29,315 | 2288 | | 1,474 | | 1,474 | | 940 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512357 | | N/A | Equity/Index | RBC- | 06/13/2025 | 06/12/2026 | 28 | 58,702 | 2140 | | 2,883 | | 2,883 | | 3,228 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506096 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/09/2026 | 30 | 63,134 | 2075 | | 1,515 | | 1,515 | | 1,561 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507722 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/10/2026 | 69 | 129,727 | 1860 | | 4,878 | | 4,878 | | 7,118 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511657 | | N/A | Equity/Index | BNP- | 06/05/2025 | 05/29/2026 | 14 | 29,470 | 2075 | | 1,146 | | 1,146 | | 1,198 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511941 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/03/2026 | 58 | 124,813 | 2103 | | 7,088 | | 7,088 | | 6,990 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501557 | | N/A | Equity/Index | RBC- | 01/24/2025 | 12/30/2025 | 29 | 66,935 | 2228 | | 3,580 | | 3,580 | | 2,317 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511455 | | N/A | Equity/Index | RBC- | 06/02/2025 | 05/19/2026 | 26 | 53,756 | 2104 | | 2,478 | | 2,478 | | 2,877 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410326 | | N/A | Equity/Index | RBC- | 12/12/2024 | 11/28/2025 | 35 | 82,638 | 2426 | 2,988 | | | 2,988 | | 852 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511944 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/05/2026 | 48 | 103,294 | 2097 | | 4,110 | | 4,110 | | 3,985 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511354 | | N/A | Equity/Index | BAR- | 05/30/2025 | 05/29/2026 | 204 | 423,218 | 2075 | | 15,651 | | 15,651 | | 17,287 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507168 | | N/A | Equity/Index | BMO- | 04/09/2025 | 04/08/2026 | 247 | 467,913 | 1761 | | 21,148 | | 21,148 | | 26,050 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506609 | | N/A | Equity/Index | SG- | 04/02/2025 | 03/31/2026 | 61 | 124,113 | 2012 | | 6,799 | | 6,799 | | 8,348 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512045 | | N/A | Equity/Index | RBC- | 06/10/2025 | 06/05/2026 | 57 | 122,744 | 2132 | | 6,647 | | 6,647 | | 6,641 | | | | | | | .0001 |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2508861 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/21/2026 | 97 | 189,635 | 1840 | | 7,994 | | 7,994 | | 10,033 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502326 | | N/A | Equity/Index | BMO- | 02/03/2025 | 01/30/2026 | 45 | 101,646 | 2307 | | 4,600 | | 4,600 | | 2,893 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507654 | | N/A | Equity/Index | BMO- | 04/14/2025 | 02/26/2026 | 47 | 88,574 | 2174 | | 1,375 | | 1,375 | | 2,589 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507511 | | N/A | Equity/Index | BMO- | 04/11/2025 | 03/24/2026 | 48 | 89,155 | 2109 | | 2,183 | | 2,183 | | 4,046 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510445 | | N/A | Equity/Index | BMO- | 05/19/2025 | 03/04/2026 | 20 | 41,961 | 2080 | | 1,186 | | 1,186 | | 1,274 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509114 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/14/2026 | 47 | 94,942 | 1881 | | 4,037 | | 4,037 | | 4,760 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504467 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/20/2026 | 31 | 66,684 | 2195 | | 2,312 | | 2,312 | | 2,202 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410526 | | N/A | Equity/Index | RBC- | 12/16/2024 | 12/12/2025 | 50 | 118,435 | 2347 | 4,368 | | | 4,368 | | 1,865 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500316 | | N/A | Equity/Index | RBC- | 01/06/2025 | 01/02/2026 | 110 | 250,844 | 2232 | | 9,605 | | 9,605 | | 6,738 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503486 | | N/A | Equity/Index | RBC- | 02/18/2025 | 02/06/2026 | 21 | 48,020 | 2280 | | 1,751 | | 1,751 | | 1,177 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511356 | | N/A | Equity/Index | BAR- | 05/30/2025 | 05/27/2026 | 65 | 134,849 | 2090 | | 4,878 | | 4,878 | | 5,420 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510937 | | N/A | Equity/Index | BAR- | 05/23/2025 | 05/15/2026 | 30 | 61,163 | 2095 | | 2,160 | | 2,160 | | 2,493 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501016 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/09/2026 | 70 | 159,586 | 2189 | | 9,216 | | 9,216 | | 6,666 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511942 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/04/2026 | 22 | 47,343 | 2098 | | 1,884 | | 1,884 | | 1,825 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506213 | | N/A | Equity/Index | RBC- | 03/26/2025 | 03/03/2026 | 39 | 80,638 | 2102 | | 3,983 | | 3,983 | | 4,695 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508860 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/17/2026 | 121 | 236,555 | 1881 | | 10,041 | | 10,041 | | 12,945 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504469 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/20/2026 | 10 | 21,511 | 2195 | | 996 | | 996 | | 939 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511658 | | N/A | Equity/Index | BNP- | 06/05/2025 | 05/29/2026 | 14 | 29,470 | 2075 | | 1,649 | | 1,649 | | 1,730 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502444 | | N/A | Equity/Index | BNP- | 02/04/2025 | 01/16/2026 | 7 | 16,034 | 2267 | | 1,005 | | 1,005 | | 580 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512358 | | N/A | Equity/Index | RBC- | 06/13/2025 | 06/10/2026 | 52 | 109,018 | 2156 | | 5,208 | | 5,208 | | 5,850 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510447 | | N/A | Equity/Index | BMO- | 05/19/2025 | 03/11/2026 | 28 | 58,745 | 2024 | | 3,402 | | 3,402 | | 3,775 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502591 | | N/A | Equity/Index | BMO- | 02/06/2025 | 02/03/2026 | 20 | 46,102 | 2258 | | 2,343 | | 2,343 | | 1,504 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510535 | | N/A | Equity/Index | BAR- | 05/20/2025 | 05/13/2026 | 85 | 179,095 | 2102 | | 6,749 | | 6,749 | | 7,113 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410161 | | N/A | Equity/Index | RBC- | 12/10/2024 | 11/25/2025 | 35 | 84,018 | 2442 | 3,043 | | | 3,043 | | 763 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502896 | | N/A | Equity/Index | BMO- | 02/10/2025 | 01/16/2026 | 11 | 25,274 | 2276 | | 586 | | 586 | | 378 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512445 | | N/A | Equity/Index | BMO- | 06/16/2025 | 05/29/2026 | 58 | 123,134 | 2066 | | 5,082 | | 5,082 | | 5,166 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510936 | | N/A | Equity/Index | BAR- | 05/23/2025 | 05/20/2026 | 40 | 81,550 | 2106 | | 2,834 | | 2,834 | | 3,280 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508864 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/28/2026 | 50 | 97,750 | 1966 | | 5,074 | | 5,074 | | 7,078 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504455 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/02/2026 | 5 | 10,756 | 2288 | | 337 | | 337 | | 291 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504595 | | N/A | Equity/Index | RBC- | 03/03/2025 | 02/05/2026 | 21 | 44,562 | 2316 | | 1,510 | | 1,510 | | 1,343 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510934 | | N/A | Equity/Index | BAR- | 05/23/2025 | 05/21/2026 | 204 | 415,905 | 2047 | | 15,671 | | 15,671 | | 17,791 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500066 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/16/2025 | 57 | 126,534 | 2362 | | 3,657 | | 3,657 | | 2,005 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504763 | | N/A | Equity/Index | SG- | 03/05/2025 | 03/03/2026 | 425 | 891,373 | 2102 | | 30,426 | | 30,426 | | 35,735 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507165 | | N/A | Equity/Index | BMO- | 04/09/2025 | 03/31/2026 | 128 | 242,481 | 2012 | | 8,285 | | 8,285 | | 12,037 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2509511 | | N/A | Equity/Index | BMO- | 05/08/2025 | 04/24/2026 | 38 | 77,406 | 1958 | | 4,333 | | 4,333 | | 5,206 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501189 | | N/A | Equity/Index | BMO- | 01/21/2025 | 01/02/2026 | 29 | 67,077 | 2268 | | 2,741 | | 2,741 | | 1,673 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506853 | | N/A | Equity/Index | SG- | 04/04/2025 | 03/24/2026 | 41 | 74,702 | 2109 | | 2,560 | | 2,560 | | 4,889 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500063 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/26/2025 | 70 | 155,393 | 2280 | | 5,206 | | 5,206 | | 3,605 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504471 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/20/2026 | 9 | 19,360 | 2262 | | 597 | | 597 | | 540 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506606 | | N/A | Equity/Index | SG- | 04/02/2025 | 03/27/2026 | 368 | 748,749 | 2066 | | 25,455 | | 25,455 | | 32,573 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512108 | | N/A | Equity/Index | BMO- | 06/11/2025 | 05/22/2026 | 167 | 359,426 | 2040 | | 15,932 | | 15,932 | | 15,651 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503583 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/13/2026 | 48 | 109,792 | 2280 | | 5,450 | | 5,450 | | 3,525 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505755 | | N/A | Equity/Index | SG- | 03/19/2025 | 03/17/2026 | 247 | 514,254 | 2068 | | 18,140 | | 18,140 | | 21,945 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508129 | | N/A | Equity/Index | BMO- | 04/21/2025 | 04/06/2026 | 18 | 33,075 | 1827 | | 922 | | 922 | | 1,321 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410159 | | N/A | Equity/Index | RBC- | 12/10/2024 | 11/21/2025 | 117 | 280,859 | 2364 | 11,451 | | | 11,451 | | 3,910 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510078 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/01/2026 | 83 | 173,163 | 1976 | | 7,195 | | 7,195 | | 7,943 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411236 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/19/2025 | 73 | 166,404 | 2222 | 6,309 | | | 6,309 | | 4,545 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2513330 | | N/A | Equity/Index | BAR- | 06/27/2025 | 06/23/2026 | 228 | 494,988 | 2133 | | 18,436 | | 18,436 | | 17,800 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411120 | | N/A | Equity/Index | BAR- | 12/24/2024 | 12/02/2025 | 30 | 67,476 | 2434 | 2,315 | | | 2,315 | | 815 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511355 | | N/A | Equity/Index | BAR- | 05/30/2025 | 05/27/2026 | 146 | 302,892 | 2090 | | 15,723 | | 15,723 | | 17,881 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411051 | | N/A | Equity/Index | BNP- | 12/23/2024 | 12/05/2025 | 126 | 281,917 | 2409 | 8,106 | | | 8,106 | | 3,590 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504457 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/04/2026 | 7 | 15,058 | 2290 | | 279 | | 279 | | 241 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509502 | | N/A | Equity/Index | BMO- | 05/08/2025 | 04/17/2026 | 33 | 67,221 | 1881 | | 2,128 | | 2,128 | | 2,381 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502897 | | N/A | Equity/Index | BMO- | 02/10/2025 | 01/16/2026 | 49 | 112,582 | 2276 | | 4,552 | | 4,552 | | 2,857 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411306 | | N/A | Equity/Index | BMO- | 12/27/2024 | 12/23/2025 | 125 | 280,574 | 2237 | 9,969 | | | 9,969 | | 7,321 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502884 | | N/A | Equity/Index | BMO- | 02/10/2025 | 12/10/2025 | 13 | 29,869 | 2383 | | 1,192 | | 1,192 | | 499 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501565 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/21/2026 | 34 | 78,475 | 2318 | | 3,475 | | 3,475 | | 1,954 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501568 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/16/2026 | 53 | 122,329 | 2276 | | 6,154 | | 6,154 | | 3,724 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511197 | | N/A | Equity/Index | BMO- | 05/29/2025 | 05/28/2026 | 105 | 217,623 | 2068 | | 8,342 | | 8,342 | | 9,027 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512359 | | N/A | Equity/Index | RBC- | 06/13/2025 | 06/10/2026 | 81 | 169,817 | 2156 | | 5,770 | | 5,770 | | 6,282 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506605 | | N/A | Equity/Index | SG- | 04/02/2025 | 03/27/2026 | 37 | 75,282 | 2023 | | 4,260 | | 4,260 | | 5,007 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411307 | | N/A | Equity/Index | BMO- | 12/27/2024 | 12/17/2025 | 78 | 175,078 | 2334 | 5,353 | | | 5,353 | | 3,126 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411118 | | N/A | Equity/Index | BAR- | 12/24/2024 | 12/23/2025 | 438 | 985,145 | 2237 | 35,951 | | | 35,951 | | 25,989 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408231 | | N/A | Equity/Index | RBC- | 11/07/2024 | 10/30/2025 | 49 | 116,816 | 2233 | 4,774 | | | 4,774 | | 2,643 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507723 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/14/2026 | 306 | 575,311 | 1881 | | 21,230 | | 21,230 | | 31,405 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509515 | | N/A | Equity/Index | BMO- | 05/08/2025 | 05/05/2026 | 12 | 24,444 | 2004 | | 1,347 | | 1,347 | | 1,636 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510082 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/08/2026 | 119 | 248,270 | 2026 | | 9,678 | | 9,678 | | 10,840 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2505015 | | N/A | Equity/Index | BMO- | 03/07/2025 | 03/06/2026 | 46 | 95,772 | 2067 | | 3,731 | | 3,731 | | 4,142 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506607 | | N/A | Equity/Index | SG- | 04/02/2025 | 03/27/2026 | 100 | 203,465 | 2066 | | 9,977 | | 9,977 | | 12,797 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410527 | | N/A | Equity/Index | RBC- | 12/16/2024 | 12/10/2025 | 35 | 82,905 | 2383 | 2,202 | | | 2,202 | | 868 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511357 | | N/A | Equity/Index | BAR- | 05/30/2025 | 05/08/2026 | 101 | 209,535 | 2023 | | 9,244 | | 9,244 | | 10,191 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507512 | | N/A | Equity/Index | BMO- | 04/11/2025 | 03/27/2026 | 42 | 78,011 | 2023 | | 2,315 | | 2,315 | | 3,988 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504169 | | N/A | Equity/Index | BAR- | 02/26/2025 | 01/09/2026 | 51 | 110,619 | 2189 | | 5,439 | | 5,439 | | 4,718 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501861 | | N/A | Equity/Index | BNP- | 01/29/2025 | 01/23/2026 | 43 | 97,954 | 2315 | | 3,513 | | 3,513 | | 2,084 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504468 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/20/2026 | 32 | 68,835 | 2195 | | 2,630 | | 2,630 | | 2,501 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502589 | | N/A | Equity/Index | BMO- | 02/06/2025 | 01/27/2026 | 60 | 138,306 | 2284 | | 5,539 | | 5,539 | | 3,465 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512360 | | N/A | Equity/Index | RBC- | 06/13/2025 | 06/09/2026 | 71 | 148,852 | 2144 | | 5,145 | | 5,145 | | 5,593 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509109 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/29/2026 | 67 | 135,343 | 1977 | | 5,312 | | 5,312 | | 6,380 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512785 | | N/A | Equity/Index | BAR- | 06/20/2025 | 06/05/2026 | 44 | 92,809 | 2097 | | 3,505 | | 3,505 | | 3,635 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510083 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/12/2026 | 350 | 730,205 | 2092 | | 26,187 | | 26,187 | | 29,781 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410528 | | N/A | Equity/Index | RBC- | 12/16/2024 | 12/10/2025 | 30 | 71,061 | 2383 | 2,510 | | | 2,510 | | 930 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511945 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/05/2026 | 45 | 96,838 | 2097 | | 3,853 | | 3,853 | | 3,736 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506603 | | N/A | Equity/Index | SG- | 04/02/2025 | 03/20/2026 | 184 | 374,375 | 2057 | | 18,249 | | 18,249 | | 23,856 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504593 | | N/A | Equity/Index | RBC- | 03/03/2025 | 02/06/2026 | 44 | 93,368 | 2307 | | 2,689 | | 2,689 | | 2,429 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509110 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/14/2026 | 58 | 117,163 | 1881 | | 7,031 | | 7,031 | | 8,352 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503665 | | N/A | Equity/Index | BAR- | 02/20/2025 | 01/30/2026 | 20 | 45,100 | 2288 | | 1,227 | | 1,227 | | 832 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502909 | | N/A | Equity/Index | BMO- | 02/10/2025 | 02/06/2026 | 30 | 68,928 | 2307 | | 3,298 | | 3,298 | | 1,963 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505246 | | N/A | Equity/Index | SG- | 03/12/2025 | 03/10/2026 | 143 | 290,719 | 2019 | | 10,478 | | 10,478 | | 13,674 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507518 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/02/2026 | 26 | 48,292 | 1911 | | 1,242 | | 1,242 | | 1,867 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500893 | | N/A | Equity/Index | BMO- | 01/15/2025 | 01/13/2026 | 60 | 135,540 | 2194 | | 4,013 | | 4,013 | | 4,084 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408441 | | N/A | Equity/Index | RBC- | 11/11/2024 | 11/07/2025 | 67 | 163,292 | 2400 | 6,001 | | | 6,001 | | 1,565 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504463 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/13/2026 | 165 | 354,932 | 2280 | | 10,786 | | 10,786 | | 9,527 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509113 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/10/2026 | 47 | 94,942 | 1831 | | 4,182 | | 4,182 | | 4,879 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510448 | | N/A | Equity/Index | BMO- | 05/19/2025 | 03/11/2026 | 18 | 37,765 | 2024 | | 1,143 | | 1,143 | | 1,214 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2407777 | | N/A | Equity/Index | BMO- | 10/30/2024 | 10/28/2025 | 153 | 344,801 | 2244 | 12,234 | | | 12,234 | | 7,714 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501860 | | N/A | Equity/Index | BNP- | 01/29/2025 | 01/16/2026 | 40 | 91,120 | 2276 | | 3,736 | | 3,736 | | 2,342 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505245 | | N/A | Equity/Index | SG- | 03/12/2025 | 03/06/2026 | 62 | 126,046 | 2075 | | 4,458 | | 4,458 | | 5,540 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501265 | | N/A | Equity/Index | RBC- | 01/22/2025 | 01/21/2026 | 346 | 799,277 | 2318 | | 28,645 | | 28,645 | | 16,460 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507514 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/01/2026 | 45 | 83,583 | 2012 | | 2,733 | | 2,733 | | 4,661 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506154 | | N/A | Equity/Index | SG- | 03/25/2025 | 03/24/2026 | 207 | 434,224 | 2109 | | 15,475 | | 15,475 | | 17,666 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509513 | | N/A | Equity/Index | BMO- | 05/08/2025 | 04/29/2026 | 4 | 8,148 | 1977 | | 409 | | 409 | | 490 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2512783 | | N/A | Equity/Index | BAR- | 06/20/2025 | 05/29/2026 | 51 | 107,574 | 2066 | | 4,396 | | 4,396 | | 4,554 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502903 | | N/A | Equity/Index | BMO- | 02/10/2025 | 01/28/2026 | 18 | 41,357 | 2289 | | 1,512 | | 1,512 | | 953 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504475 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/26/2026 | 6 | 12,907 | 2174 | | 618 | | 618 | | 593 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501192 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/26/2025 | 85 | 196,605 | 2245 | | 8,282 | | 8,282 | | 5,253 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509112 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/15/2026 | 52 | 105,043 | 1883 | | 6,554 | | 6,554 | | 7,794 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410165 | | N/A | Equity/Index | RBC- | 12/10/2024 | 11/05/2025 | 18 | 43,209 | 2261 | 1,775 | | | 1,775 | | 875 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510080 | | N/A | Equity/Index | RBC- | 05/14/2025 | 05/08/2026 | 68 | 141,868 | 2023 | | 5,683 | | 5,683 | | 6,373 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501011 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/16/2026 | 110 | 250,778 | 2267 | | 9,065 | | 9,065 | | 6,168 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501610 | | N/A | Equity/Index | BMO- | 01/27/2025 | 12/19/2025 | 37 | 84,678 | 2242 | | 3,527 | | 3,527 | | 2,272 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512786 | | N/A | Equity/Index | BAR- | 06/20/2025 | 05/29/2026 | 28 | 59,060 | 2075 | | 3,287 | | 3,287 | | 3,463 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502186 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/20/2026 | 99 | 226,413 | 2276 | | 6,261 | | 6,261 | | 4,201 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410162 | | N/A | Equity/Index | RBC- | 12/10/2024 | 10/31/2025 | 40 | 96,020 | 2210 | 4,500 | | | 4,500 | | 2,543 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512914 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/12/2026 | 128 | 272,858 | 2140 | | 10,867 | | 10,867 | | 10,990 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502888 | | N/A | Equity/Index | BMO- | 02/10/2025 | 12/15/2025 | 19 | 43,654 | 2347 | | 1,918 | | 1,918 | | 900 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509514 | | N/A | Equity/Index | BMO- | 05/08/2025 | 05/05/2026 | 30 | 61,110 | 2004 | | 2,397 | | 2,397 | | 2,836 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511659 | | N/A | Equity/Index | BNP- | 06/05/2025 | 06/02/2026 | 305 | 642,025 | 2070 | | 25,346 | | 25,346 | | 26,470 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505616 | | N/A | Equity/Index | BNP- | 03/17/2025 | 02/13/2026 | 164 | 339,447 | 2441 | | 636 | | 636 | | 683 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411121 | | N/A | Equity/Index | BAR- | 12/24/2024 | 12/02/2025 | 24 | 53,981 | 2434 | 1,292 | | | 1,292 | | 506 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509508 | | N/A | Equity/Index | BMO- | 05/08/2025 | 04/24/2026 | 6 | 12,222 | 1958 | | 276 | | 276 | | 305 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512784 | | N/A | Equity/Index | BAR- | 06/20/2025 | 05/29/2026 | 33 | 69,607 | 2066 | | 3,813 | | 3,813 | | 4,006 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511946 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/05/2026 | 19 | 40,887 | 2132 | | 1,566 | | 1,566 | | 1,510 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410160 | | N/A | Equity/Index | RBC- | 12/10/2024 | 11/14/2025 | 51 | 122,426 | 2304 | 4,483 | | | 4,483 | | 1,979 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506604 | | N/A | Equity/Index | SG- | 04/02/2025 | 03/20/2026 | 68 | 138,356 | 2069 | | 5,263 | | 5,263 | | 6,402 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506602 | | N/A | Equity/Index | SG- | 04/02/2025 | 03/20/2026 | 136 | 276,712 | 2057 | | 10,545 | | 10,545 | | 13,457 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508312 | | N/A | Equity/Index | BMO- | 04/23/2025 | 03/31/2026 | 112 | 214,928 | 2012 | | 9,288 | | 9,288 | | 14,655 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502187 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/20/2026 | 18 | 41,166 | 2276 | | 1,638 | | 1,638 | | 1,062 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508865 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/29/2026 | 64 | 125,120 | 1977 | | 4,572 | | 4,572 | | 6,150 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501606 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/09/2026 | 50 | 114,430 | 2189 | | 6,731 | | 6,731 | | 4,728 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505179 | | N/A | Equity/Index | SG- | 03/11/2025 | 03/06/2026 | 47 | 95,335 | 2067 | | 4,458 | | 4,458 | | 5,307 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502443 | | N/A | Equity/Index | BNP- | 02/04/2025 | 02/03/2026 | 82 | 187,829 | 2258 | | 7,251 | | 7,251 | | 4,835 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408439 | | N/A | Equity/Index | RBC- | 11/11/2024 | 10/29/2025 | 48 | 116,986 | 2238 | 4,993 | | | 4,993 | | 2,523 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510940 | | N/A | Equity/Index | BAR- | 05/23/2025 | 05/15/2026 | 92 | 187,565 | 2113 | | 6,438 | | 6,438 | | 7,481 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502889 | | N/A | Equity/Index | BMO- | 02/10/2025 | 12/19/2025 | 12 | 27,571 | 2222 | | 1,187 | | 1,187 | | 790 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506608 | | N/A | Equity/Index | SG- | 04/02/2025 | 03/31/2026 | 101 | 205,499 | 2012 | | 7,788 | | 7,788 | | 9,538 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2507520 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/02/2026 | 49 | 91,013 | 1911 | | 4,487 | | 4,487 | | 7,282 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506278 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/26/2026 | 65 | 134,241 | 2074 | | 6,886 | | 6,886 | | 8,144 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507524 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/08/2026 | 152 | 282,325 | 1761 | | 16,620 | | 16,620 | | 23,804 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502905 | | N/A | Equity/Index | BMO- | 02/10/2025 | 02/04/2026 | 23 | 52,845 | 2290 | | 2,594 | | 2,594 | | 1,589 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512042 | | N/A | Equity/Index | RBC- | 06/10/2025 | 06/09/2026 | 59 | 127,051 | 2144 | | 4,585 | | 4,585 | | 4,502 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509757 | | N/A | Equity/Index | SG- | 05/09/2025 | 04/02/2026 | 20 | 40,526 | 1827 | | 2,397 | | 2,397 | | 2,299 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503013 | | N/A | Equity/Index | RBC- | 02/11/2025 | 02/10/2026 | 164 | 373,264 | 2288 | | 13,264 | | 13,264 | | 9,019 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509107 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/28/2026 | 130 | 262,607 | 1966 | | 10,538 | | 10,538 | | 12,630 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502901 | | N/A | Equity/Index | BMO- | 02/10/2025 | 01/23/2026 | 19 | 43,654 | 2308 | | 2,072 | | 2,072 | | 1,198 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512044 | | N/A | Equity/Index | RBC- | 06/10/2025 | 06/09/2026 | 21 | 45,221 | 2144 | | 2,404 | | 2,404 | | 2,405 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505984 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/18/2026 | 65 | 133,361 | 2050 | | 5,097 | | 5,097 | | 6,000 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512781 | | N/A | Equity/Index | BAR- | 06/20/2025 | 06/16/2026 | 230 | 485,139 | 2124 | | 17,682 | | 17,682 | | 18,394 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2513332 | | N/A | Equity/Index | BAR- | 06/27/2025 | 06/24/2026 | 41 | 89,011 | 2161 | | 4,639 | | 4,639 | | 4,564 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506277 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/13/2026 | 73 | 150,763 | 2044 | | 4,221 | | 4,221 | | 4,794 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502900 | | N/A | Equity/Index | BMO- | 02/10/2025 | 01/23/2026 | 21 | 48,250 | 2308 | | 1,307 | | 1,307 | | 801 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410323 | | N/A | Equity/Index | RBC- | 12/12/2024 | 12/09/2025 | 62 | 146,387 | 2393 | 5,119 | | | 5,119 | | 1,813 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510935 | | N/A | Equity/Index | BAR- | 05/23/2025 | 05/20/2026 | 52 | 106,015 | 2106 | | 6,202 | | 6,202 | | 7,492 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510443 | | N/A | Equity/Index | BMO- | 05/19/2025 | 03/10/2026 | 41 | 86,020 | 2019 | | 3,591 | | 3,591 | | 3,897 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511159 | | N/A | Equity/Index | BAR- | 05/28/2025 | 04/29/2026 | 71 | 147,112 | 1977 | | 6,144 | | 6,144 | | 6,783 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410164 | | N/A | Equity/Index | RBC- | 12/10/2024 | 11/19/2025 | 23 | 55,212 | 2325 | 1,594 | | | 1,594 | | 694 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508125 | | N/A | Equity/Index | BMO- | 04/21/2025 | 04/15/2026 | 10 | 18,375 | 1883 | | 905 | | 905 | | 1,504 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2409652 | | N/A | Equity/Index | BAR- | 12/04/2024 | 11/26/2025 | 81 | 196,596 | 2426 | 7,049 | | | 7,049 | | 1,837 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504085 | | N/A | Equity/Index | RBC- | 02/25/2025 | 02/20/2026 | 25 | 54,369 | 2195 | | 2,617 | | 2,617 | | 2,351 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512519 | | N/A | Equity/Index | BAR- | 06/17/2025 | 06/16/2026 | 269 | 565,438 | 2124 | | 20,132 | | 20,132 | | 21,528 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500064 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/26/2025 | 30 | 66,597 | 2280 | | 2,989 | | 2,989 | | 1,959 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504465 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/18/2026 | 17 | 36,569 | 2290 | | 1,403 | | 1,403 | | 1,206 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505016 | | N/A | Equity/Index | BMO- | 03/07/2025 | 02/24/2026 | 40 | 83,280 | 2178 | | 2,902 | | 2,902 | | 3,150 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510939 | | N/A | Equity/Index | BAR- | 05/23/2025 | 05/15/2026 | 25 | 50,969 | 2095 | | 2,571 | | 2,571 | | 3,045 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501614 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/02/2026 | 12 | 27,463 | 2268 | | 638 | | 638 | | 415 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504251 | | N/A | Equity/Index | SG- | 02/27/2025 | 02/26/2026 | 120 | 257,567 | 2174 | | 9,344 | | 9,344 | | 8,823 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503669 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/13/2026 | 161 | 363,055 | 2280 | | 13,173 | | 13,173 | | 9,106 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508862 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/23/2026 | 88 | 172,040 | 1919 | | 6,563 | | 6,563 | | 8,581 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501561 | | N/A | Equity/Index | RBC- | 01/24/2025 | 12/12/2025 | 46 | 106,173 | 2347 | | 3,901 | | 3,901 | | 1,860 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2501191 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/26/2025 | 26 | 60,138 | 2245 | | 1,745 | | 1,745 | | 1,153 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503481 | | N/A | Equity/Index | RBC- | 02/18/2025 | 02/13/2026 | 12 | 27,440 | 2282 | | 998 | | 998 | | 675 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511454 | | N/A | Equity/Index | RBC- | 06/02/2025 | 05/19/2026 | 27 | 55,824 | 2104 | | 2,029 | | 2,029 | | 2,304 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509756 | | N/A | Equity/Index | SG- | 05/09/2025 | 04/02/2026 | 175 | 354,603 | 1911 | | 15,614 | | 15,614 | | 18,989 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504168 | | N/A | Equity/Index | BAR- | 02/26/2025 | 10/31/2025 | 50 | 108,450 | 2210 | | 3,938 | | 3,938 | | 3,128 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500317 | | N/A | Equity/Index | RBC- | 01/06/2025 | 12/26/2025 | 88 | 200,675 | 2245 | | 8,245 | | 8,245 | | 5,516 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508807 | | N/A | Equity/Index | RBC- | 04/29/2025 | 04/28/2026 | 349 | 689,415 | 1966 | | 26,224 | | 26,224 | | 34,024 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507517 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/02/2026 | 8 | 14,859 | 1827 | | 989 | | 989 | | 1,535 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504592 | | N/A | Equity/Index | RBC- | 03/03/2025 | 02/27/2026 | 28 | 59,416 | 2140 | | 2,134 | | 2,134 | | 2,201 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504466 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/19/2026 | 30 | 64,533 | 2282 | | 1,914 | | 1,914 | | 1,693 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508128 | | N/A | Equity/Index | BMO- | 04/21/2025 | 04/14/2026 | 125 | 229,688 | 1881 | | 7,951 | | 7,951 | | 12,436 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502891 | | N/A | Equity/Index | BMO- | 02/10/2025 | 12/30/2025 | 27 | 62,035 | 2228 | | 1,522 | | 1,522 | | 1,049 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501266 | | N/A | Equity/Index | RBC- | 01/22/2025 | 01/09/2026 | 19 | 43,891 | 2189 | | 1,002 | | 1,002 | | 752 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501608 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/23/2026 | 20 | 45,772 | 2308 | | 1,622 | | 1,622 | | 985 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503581 | | N/A | Equity/Index | RBC- | 02/19/2025 | 11/06/2025 | 23 | 52,609 | 2393 | | 1,489 | | 1,489 | | 554 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509505 | | N/A | Equity/Index | BMO- | 05/08/2025 | 04/17/2026 | 27 | 54,999 | 1881 | | 3,374 | | 3,374 | | 3,979 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411119 | | N/A | Equity/Index | BAR- | 12/24/2024 | 12/17/2025 | 208 | 467,832 | 2334 | 14,776 | | | 14,776 | | 8,354 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504454 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/02/2026 | 5 | 10,756 | 2288 | | 200 | | 200 | | 173 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501188 | | N/A | Equity/Index | BMO- | 01/21/2025 | 01/02/2026 | 19 | 43,947 | 2232 | | 1,927 | | 1,927 | | 1,266 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507167 | | N/A | Equity/Index | BMO- | 04/09/2025 | 04/07/2026 | 34 | 64,409 | 1810 | | 3,955 | | 3,955 | | 5,278 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502895 | | N/A | Equity/Index | BMO- | 02/10/2025 | 01/15/2026 | 19 | 43,654 | 2263 | | 1,643 | | 1,643 | | 1,065 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410966 | | N/A | Equity/Index | BMO- | 12/20/2024 | 12/12/2025 | 60 | 135,585 | 2361 | 4,054 | | | 4,054 | | 2,089 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508808 | | N/A | Equity/Index | RBC- | 04/29/2025 | 04/24/2026 | 26 | 51,360 | 1958 | | 2,758 | | 2,758 | | 3,697 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500894 | | N/A | Equity/Index | BMO- | 01/15/2025 | 01/13/2026 | 36 | 81,324 | 2194 | | 3,232 | | 3,232 | | 3,224 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502892 | | N/A | Equity/Index | BMO- | 02/10/2025 | 12/31/2025 | 17 | 39,059 | 2230 | | 1,154 | | 1,154 | | 791 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506093 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/04/2026 | 23 | 48,402 | 2080 | | 1,834 | | 1,834 | | 1,976 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501862 | | N/A | Equity/Index | BNP- | 01/29/2025 | 01/12/2026 | 74 | 168,572 | 2189 | | 3,827 | | 3,827 | | 2,917 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2513333 | | N/A | Equity/Index | BAR- | 06/27/2025 | 02/27/2026 | 33 | 71,643 | 2140 | | 3,657 | | 3,657 | | 3,638 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510945 | | N/A | Equity/Index | BAR- | 05/23/2025 | 04/24/2026 | 51 | 103,976 | 1958 | | 3,177 | | 3,177 | | 3,528 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501015 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/14/2026 | 36 | 82,073 | 2219 | | 4,026 | | 4,026 | | 2,851 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503148 | | N/A | Equity/Index | SG- | 02/12/2025 | 01/30/2026 | 114 | 257,543 | 2307 | | 9,768 | | 9,768 | | 6,235 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504461 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/11/2026 | 7 | 15,058 | 2276 | | 450 | | 450 | | 399 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501267 | | N/A | Equity/Index | RBC- | 01/22/2025 | 01/09/2026 | 5 | 11,550 | 2239 | | 655 | | 655 | | 408 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2411304 | | N/A | Equity/Index | BMO- | 12/27/2024 | 12/12/2025 | 63 | 141,409 | 2347 | 5,657 | | | 5,657 | | 2,942 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410965 | | N/A | Equity/Index | BMO- | 12/20/2024 | 12/12/2025 | 271 | 612,392 | 2347 | 18,745 | | | 18,745 | | 10,065 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503483 | | N/A | Equity/Index | RBC- | 02/18/2025 | 02/10/2026 | 17 | 38,873 | 2288 | | 1,405 | | 1,405 | | 935 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507510 | | N/A | Equity/Index | BMO- | 04/11/2025 | 03/24/2026 | 34 | 63,152 | 2109 | | 2,062 | | 2,062 | | 3,990 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510578 | | N/A | Equity/Index | RBC- | 05/21/2025 | 05/08/2026 | 113 | 231,198 | 2023 | | 9,343 | | 9,343 | | 10,910 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2513061 | | N/A | Equity/Index | BMO- | 06/25/2025 | 05/18/2026 | 89 | 190,727 | 2113 | | 7,893 | | 7,893 | | 7,926 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506854 | | N/A | Equity/Index | SG- | 04/04/2025 | 03/24/2026 | 30 | 54,660 | 2109 | | 1,574 | | 1,574 | | 2,485 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506094 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/04/2026 | 9 | 18,940 | 2080 | | 739 | | 739 | | 797 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508124 | | N/A | Equity/Index | BMO- | 04/21/2025 | 04/15/2026 | 22 | 40,425 | 1883 | | 1,436 | | 1,436 | | 2,259 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509231 | | N/A | Equity/Index | BNP- | 05/05/2025 | 05/01/2026 | 132 | 265,498 | 1976 | | 10,386 | | 10,386 | | 12,381 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503480 | | N/A | Equity/Index | RBC- | 02/18/2025 | 02/13/2026 | 134 | 306,411 | 2282 | | 15,115 | | 15,115 | | 9,771 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502885 | | N/A | Equity/Index | BMO- | 02/10/2025 | 12/11/2025 | 32 | 73,523 | 2394 | | 1,430 | | 1,430 | | 640 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512523 | | N/A | Equity/Index | BAR- | 06/17/2025 | 06/11/2026 | 18 | 37,836 | 2148 | | 1,300 | | 1,300 | | 1,400 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511163 | | N/A | Equity/Index | BAR- | 05/28/2025 | 05/22/2026 | 113 | 234,136 | 2046 | | 9,046 | | 9,046 | | 10,074 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411240 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/24/2025 | 183 | 417,149 | 2260 | 15,132 | | | 15,132 | | 10,105 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503998 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/20/2026 | 10 | 21,875 | 2195 | | 1,087 | | 1,087 | | 938 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501866 | | N/A | Equity/Index | BNP- | 01/29/2025 | 12/23/2025 | 39 | 88,842 | 2237 | | 3,799 | | 3,799 | | 2,467 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411309 | | N/A | Equity/Index | BMO- | 12/27/2024 | 12/26/2025 | 73 | 163,855 | 2280 | 5,487 | | | 5,487 | | 3,714 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510446 | | N/A | Equity/Index | BMO- | 05/19/2025 | 03/04/2026 | 21 | 44,059 | 2080 | | 1,834 | | 1,834 | | 2,022 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504086 | | N/A | Equity/Index | RBC- | 02/25/2025 | 02/06/2026 | 29 | 63,068 | 2280 | | 1,526 | | 1,526 | | 1,251 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501563 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/22/2026 | 68 | 156,951 | 2304 | | 5,589 | | 5,589 | | 3,416 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502882 | | N/A | Equity/Index | BMO- | 02/10/2025 | 12/08/2025 | 35 | 80,416 | 2409 | | 2,498 | | 2,498 | | 1,004 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506217 | | N/A | Equity/Index | RBC- | 03/26/2025 | 03/25/2026 | 52 | 107,517 | 2095 | | 3,957 | | 3,957 | | 4,493 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500896 | | N/A | Equity/Index | BMO- | 01/15/2025 | 01/09/2026 | 11 | 24,849 | 2189 | | 994 | | 994 | | 994 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507521 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/02/2026 | 42 | 78,011 | 2045 | | 2,205 | | 2,205 | | 3,817 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501858 | | N/A | Equity/Index | BNP- | 01/29/2025 | 01/02/2026 | 45 | 102,510 | 2268 | | 5,584 | | 5,584 | | 3,246 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511943 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/04/2026 | 35 | 75,318 | 2098 | | 4,307 | | 4,307 | | 4,245 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511939 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/03/2026 | 44 | 94,686 | 2103 | | 3,749 | | 3,749 | | 3,630 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500459 | | N/A | Equity/Index | BNP- | 01/08/2025 | 01/02/2026 | 44 | 98,001 | 2268 | | 3,664 | | 3,664 | | 2,557 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504081 | | N/A | Equity/Index | RBC- | 02/25/2025 | 02/09/2026 | 23 | 50,019 | 2280 | | 1,018 | | 1,018 | | 825 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500065 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/26/2025 | 21 | 46,618 | 2245 | | 2,217 | | 2,217 | | 1,571 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507519 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/02/2026 | 91 | 169,023 | 1911 | | 6,175 | | 6,175 | | 9,641 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506852 | | N/A | Equity/Index | SG- | 04/04/2025 | 03/27/2026 | 118 | 214,996 | 2023 | | 5,773 | | 5,773 | | 11,173 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2504596 | | N/A | Equity/Index | RBC- | 03/03/2025 | 02/13/2026 | 18 | 38,196 | 2282 | | 1,192 | | 1,192 | | 1,115 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503997 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/20/2026 | 124 | 271,250 | 2195 | | 9,992 | | 9,992 | | 8,723 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508313 | | N/A | Equity/Index | BMO- | 04/23/2025 | 04/21/2026 | 139 | 266,741 | 1840 | | 10,882 | | 10,882 | | 14,412 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408232 | | N/A | Equity/Index | RBC- | 11/07/2024 | 11/04/2025 | 102 | 243,168 | 2219 | 10,053 | | | 10,053 | | 5,903 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509108 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/10/2026 | 86 | 173,724 | 1860 | | 5,305 | | 5,305 | | 6,200 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503014 | | N/A | Equity/Index | RBC- | 02/11/2025 | 01/16/2026 | 85 | 193,460 | 2276 | | 4,028 | | 4,028 | | 2,789 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411308 | | N/A | Equity/Index | BMO- | 12/27/2024 | 11/18/2025 | 68 | 152,632 | 2306 | 5,192 | | | 5,192 | | 2,939 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504082 | | N/A | Equity/Index | RBC- | 02/25/2025 | 02/09/2026 | 24 | 52,194 | 2280 | | 1,778 | | 1,778 | | 1,454 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500378 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/31/2025 | 64 | 143,987 | 2230 | | 5,395 | | 5,395 | | 3,931 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2409698 | | N/A | Equity/Index | BAR- | 12/05/2024 | 11/03/2025 | 62 | 149,420 | 2210 | 5,803 | | | 5,803 | | 3,350 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505620 | | N/A | Equity/Index | BNP- | 03/17/2025 | 02/20/2026 | 72 | 149,026 | 2195 | | 4,907 | | 4,907 | | 5,552 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500381 | | N/A | Equity/Index | RBC- | 01/07/2025 | 11/28/2025 | 24 | 53,995 | 2426 | | 1,575 | | 1,575 | | 594 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505978 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/11/2026 | 84 | 172,343 | 2024 | | 4,108 | | 4,108 | | 4,619 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501609 | | N/A | Equity/Index | BMO- | 01/27/2025 | 12/19/2025 | 39 | 89,255 | 2242 | | 2,579 | | 2,579 | | 1,722 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504458 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/04/2026 | 8 | 17,209 | 2290 | | 382 | | 382 | | 332 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2407473 | | N/A | Equity/Index | BMO- | 10/22/2024 | 10/09/2025 | 325 | 726,144 | 2201 | 26,384 | | | 26,384 | | 18,655 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408727 | | N/A | Equity/Index | SG- | 11/19/2024 | 10/15/2025 | 22 | 50,838 | 2250 | 1,945 | | | 1,945 | | 1,018 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502902 | | N/A | Equity/Index | BMO- | 02/10/2025 | 01/23/2026 | 44 | 101,094 | 2315 | | 3,689 | | 3,689 | | 2,186 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507166 | | N/A | Equity/Index | BMO- | 04/09/2025 | 04/07/2026 | 55 | 104,191 | 1810 | | 4,495 | | 4,495 | | 5,718 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510075 | | N/A | Equity/Index | RBC- | 05/14/2025 | 04/24/2026 | 44 | 91,797 | 1958 | | 4,091 | | 4,091 | | 4,516 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2409651 | | N/A | Equity/Index | BAR- | 12/04/2024 | 11/26/2025 | 68 | 165,044 | 2424 | 5,931 | | | 5,931 | | 1,559 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408720 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/18/2025 | 324 | 748,699 | 2306 | 26,772 | | | 26,772 | | 13,149 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504171 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/24/2026 | 50 | 108,450 | 2178 | | 4,031 | | 4,031 | | 3,647 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508131 | | N/A | Equity/Index | BMO- | 04/21/2025 | 04/07/2026 | 38 | 69,825 | 1810 | | 2,708 | | 2,708 | | 3,992 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511164 | | N/A | Equity/Index | BAR- | 05/28/2025 | 05/27/2026 | 283 | 586,376 | 2090 | | 20,976 | | 20,976 | | 23,599 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408440 | | N/A | Equity/Index | RBC- | 11/11/2024 | 10/31/2025 | 60 | 146,232 | 2207 | 6,360 | | | 6,360 | | 3,609 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2409697 | | N/A | Equity/Index | BAR- | 12/05/2024 | 11/20/2025 | 24 | 57,840 | 2326 | 3,344 | | | 3,344 | | 1,144 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501564 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/21/2026 | 99 | 228,502 | 2318 | | 10,815 | | 10,815 | | 5,978 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408725 | | N/A | Equity/Index | SG- | 11/19/2024 | 10/24/2025 | 37 | 85,500 | 2208 | 3,424 | | | 3,424 | | 2,137 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506216 | | N/A | Equity/Index | RBC- | 03/26/2025 | 03/24/2026 | 64 | 132,329 | 2109 | | 4,743 | | 4,743 | | 5,411 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500377 | | N/A | Equity/Index | RBC- | 01/07/2025 | 01/06/2026 | 190 | 427,462 | 2267 | | 15,320 | | 15,320 | | 10,462 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502440 | | N/A | Equity/Index | BNP- | 02/04/2025 | 01/05/2026 | 10 | 22,906 | 2268 | | 1,206 | | 1,206 | | 705 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502033 | | N/A | Equity/Index | BMO- | 01/30/2025 | 01/28/2026 | 110 | 253,000 | 2289 | | 9,290 | | 9,290 | | 5,826 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2507525 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/09/2026 | 49 | 91,013 | 1913 | | 3,168 | | 3,168 | | 4,914 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2508262 | | N/A | Equity/Index | SG- | 04/22/2025 | 04/21/2026 | 343 | 648,785 | 1840 | | 25,176 | | 25,176 | | 35,534 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509232 | | N/A | Equity/Index | BNP- | 05/05/2025 | 05/01/2026 | 126 | 253,430 | 1976 | | 10,230 | | 10,230 | | 12,204 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411303 | | N/A | Equity/Index | BMO- | 12/27/2024 | 12/12/2025 | 47 | 105,496 | 2347 | 1,852 | | | 1,852 | | 1,069 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511452 | | N/A | Equity/Index | RBC- | 06/02/2025 | 05/22/2026 | 145 | 299,795 | 2040 | | 12,576 | | 12,576 | | 14,033 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507515 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/01/2026 | 10 | 18,574 | 2012 | | 770 | | 770 | | 1,359 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503666 | | N/A | Equity/Index | BAR- | 02/20/2025 | 01/30/2026 | 5 | 11,275 | 2288 | | 405 | | 405 | | 271 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408438 | | N/A | Equity/Index | RBC- | 11/11/2024 | 10/28/2025 | 46 | 112,111 | 2244 | 4,767 | | | 4,767 | | 2,343 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511949 | | N/A | Equity/Index | BMO- | 06/09/2025 | 05/21/2026 | 150 | 322,793 | 2047 | | 15,104 | | 15,104 | | 14,846 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510947 | | N/A | Equity/Index | BAR- | 05/23/2025 | 05/19/2026 | 67 | 136,596 | 2104 | | 4,894 | | 4,894 | | 5,674 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512525 | | N/A | Equity/Index | BAR- | 06/17/2025 | 06/10/2026 | 34 | 71,468 | 2156 | | 2,703 | | 2,703 | | 2,934 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501013 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/15/2026 | 13 | 29,637 | 2263 | | 1,470 | | 1,470 | | 946 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510946 | | N/A | Equity/Index | BAR- | 05/23/2025 | 04/24/2026 | 51 | 103,976 | 1958 | | 4,700 | | 4,700 | | 5,300 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504597 | | N/A | Equity/Index | RBC- | 03/03/2025 | 01/28/2026 | 34 | 72,148 | 2289 | | 1,547 | | 1,547 | | 1,407 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505519 | | N/A | Equity/Index | NTX- | 03/14/2025 | 03/11/2026 | 71 | 145,046 | 2024 | | 5,511 | | 5,511 | | 6,525 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410158 | | N/A | Equity/Index | RBC- | 12/10/2024 | 12/02/2025 | 73 | 175,237 | 2434 | 6,444 | | | 6,444 | | 1,734 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504470 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/20/2026 | 8 | 17,209 | 2195 | | 838 | | 838 | | 787 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505982 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/13/2026 | 68 | 139,516 | 2044 | | 3,989 | | 3,989 | | 4,520 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509506 | | N/A | Equity/Index | BMO- | 05/08/2025 | 04/24/2026 | 35 | 71,295 | 1958 | | 3,038 | | 3,038 | | 3,571 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504080 | | N/A | Equity/Index | RBC- | 02/25/2025 | 02/24/2026 | 111 | 241,397 | 2178 | | 8,852 | | 8,852 | | 8,135 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503482 | | N/A | Equity/Index | RBC- | 02/18/2025 | 02/13/2026 | 68 | 155,492 | 2280 | | 5,673 | | 5,673 | | 3,851 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503017 | | N/A | Equity/Index | RBC- | 02/11/2025 | 02/06/2026 | 35 | 79,660 | 2280 | | 2,855 | | 2,855 | | 1,962 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500457 | | N/A | Equity/Index | BNP- | 01/08/2025 | 01/07/2026 | 104 | 231,639 | 2250 | | 8,179 | | 8,179 | | 6,027 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505986 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/19/2026 | 267 | 547,804 | 2082 | | 23,061 | | 23,061 | | 29,432 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503484 | | N/A | Equity/Index | RBC- | 02/18/2025 | 02/10/2026 | 22 | 50,306 | 2288 | | 2,461 | | 2,461 | | 1,563 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512782 | | N/A | Equity/Index | BAR- | 06/20/2025 | 05/28/2026 | 55 | 116,012 | 2068 | | 4,539 | | 4,539 | | 4,695 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506095 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/04/2026 | 31 | 65,238 | 2080 | | 3,510 | | 3,510 | | 3,858 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2409695 | | N/A | Equity/Index | BAR- | 12/05/2024 | 12/04/2025 | 64 | 154,240 | 2427 | 5,492 | | | 5,492 | | 1,512 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501560 | | N/A | Equity/Index | RBC- | 01/24/2025 | 12/12/2025 | 74 | 170,799 | 2361 | | 5,972 | | 5,972 | | 2,744 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503389 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/11/2026 | 8 | 18,218 | 2276 | | 672 | | 672 | | 451 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411243 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/03/2025 | 16 | 36,472 | 2416 | 993 | | | 993 | | 400 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501187 | | N/A | Equity/Index | BMO- | 01/21/2025 | 01/16/2026 | 127 | 293,751 | 2276 | | 10,966 | | 10,966 | | 6,847 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500577 | | N/A | Equity/Index | SG- | 01/10/2025 | 01/08/2026 | 210 | 458,766 | 2239 | | 14,939 | | 14,939 | | 12,487 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501012 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/15/2026 | 49 | 111,710 | 2263 | | 4,051 | | 4,051 | | 2,764 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2507652 | | N/A | Equity/Index | BMO- | 04/14/2025 | 02/24/2026 | 38 | 71,613 | 2178 | | 1,510 | | 1,510 | | 2,992 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502893 | | N/A | Equity/Index | BMO- | 02/10/2025 | 12/31/2025 | 13 | 29,869 | 2230 | | 1,169 | | 1,169 | | 788 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506097 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/09/2026 | 16 | 33,671 | 2075 | | 1,761 | | 1,761 | | 1,934 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501190 | | N/A | Equity/Index | BMO- | 01/21/2025 | 01/02/2026 | 19 | 43,947 | 2268 | | 2,364 | | 2,364 | | 1,361 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2409264 | | N/A | Equity/Index | BMO- | 11/26/2024 | 11/25/2025 | 175 | 423,920 | 2442 | 14,872 | | | 14,872 | | 3,633 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501864 | | N/A | Equity/Index | BNP- | 01/29/2025 | 12/17/2025 | 32 | 72,896 | 2334 | | 1,888 | | 1,888 | | 1,019 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511162 | | N/A | Equity/Index | BAR- | 05/28/2025 | 05/22/2026 | 131 | 271,432 | 2040 | | 10,373 | | 10,373 | | 11,523 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502886 | | N/A | Equity/Index | BMO- | 02/10/2025 | 12/11/2025 | 12 | 27,571 | 2394 | | 824 | | 824 | | 355 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501612 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/08/2026 | 12 | 27,463 | 2239 | | 1,436 | | 1,436 | | 929 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505618 | | N/A | Equity/Index | BNP- | 03/17/2025 | 02/13/2026 | 53 | 109,699 | 2280 | | 2,912 | | 2,912 | | 3,225 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502894 | | N/A | Equity/Index | BMO- | 02/10/2025 | 01/12/2026 | 22 | 50,547 | 2189 | | 2,254 | | 2,254 | | 1,639 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506280 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/06/2026 | 58 | 119,785 | 2075 | | 5,893 | | 5,893 | | 7,004 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2511660 | | N/A | Equity/Index | BNP- | 06/05/2025 | 06/02/2026 | 47 | 98,935 | 2070 | | 5,670 | | 5,670 | | 5,944 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410321 | | N/A | Equity/Index | RBC- | 12/12/2024 | 12/10/2025 | 42 | 99,165 | 2383 | 3,513 | | | 3,513 | | 1,302 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2409696 | | N/A | Equity/Index | BAR- | 12/05/2024 | 11/20/2025 | 24 | 57,840 | 2326 | 2,304 | | | 2,304 | | 904 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504000 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/18/2026 | 35 | 76,563 | 2290 | | 2,452 | | 2,452 | | 1,926 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509504 | | N/A | Equity/Index | BMO- | 05/08/2025 | 04/17/2026 | 17 | 34,629 | 1881 | | 1,652 | | 1,652 | | 1,913 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503387 | | N/A | Equity/Index | BMO- | 02/14/2025 | 01/23/2026 | 30 | 68,318 | 2315 | | 2,366 | | 2,366 | | 1,442 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410322 | | N/A | Equity/Index | RBC- | 12/12/2024 | 12/10/2025 | 31 | 73,194 | 2383 | 3,532 | | | 3,532 | | 1,178 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504460 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/06/2026 | 12 | 25,813 | 2307 | | 733 | | 733 | | 623 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503388 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/11/2026 | 22 | 50,100 | 2276 | | 2,483 | | 2,483 | | 1,614 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507526 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/09/2026 | 27 | 50,150 | 1913 | | 2,472 | | 2,472 | | 3,997 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506276 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/26/2026 | 120 | 247,830 | 2074 | | 9,140 | | 9,140 | | 10,616 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510444 | | N/A | Equity/Index | BMO- | 05/19/2025 | 03/03/2026 | 35 | 73,432 | 2102 | | 2,874 | | 2,874 | | 3,172 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411241 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/18/2025 | 54 | 123,093 | 2232 | 4,613 | | | 4,613 | | 3,245 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500382 | | N/A | Equity/Index | RBC- | 01/07/2025 | 11/21/2025 | 18 | 40,496 | 2407 | | 720 | | 720 | | 307 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503016 | | N/A | Equity/Index | RBC- | 02/11/2025 | 01/16/2026 | 30 | 68,280 | 2267 | | 3,552 | | 3,552 | | 2,267 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510941 | | N/A | Equity/Index | BAR- | 05/23/2025 | 05/15/2026 | 113 | 230,379 | 2113 | | 8,590 | | 8,590 | | 10,040 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501865 | | N/A | Equity/Index | BNP- | 01/29/2025 | 12/18/2025 | 26 | 59,228 | 2232 | | 2,344 | | 2,344 | | 1,550 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2505979 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/12/2026 | 77 | 157,981 | 2026 | | 3,795 | | 3,795 | | 4,222 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503015 | | N/A | Equity/Index | RBC- | 02/11/2025 | 01/16/2026 | 45 | 102,420 | 2276 | | 3,994 | | 3,994 | | 2,648 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2501559 | | N/A | Equity/Index | RBC- | 01/24/2025 | 12/30/2025 | 7 | 16,157 | 2228 | | 806 | | 806 | | 530 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507508 | | N/A | Equity/Index | BMO- | 04/11/2025 | 03/12/2026 | 60 | 111,444 | 2026 | | 3,151 | | 3,151 | | 5,568 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2510536 | | N/A | Equity/Index | BAR- | 05/20/2025 | 05/19/2026 | 249 | 524,643 | 2104 | | 19,494 | | 19,494 | | 20,516 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RUSSELL 2000 - CAPPED TA2500458 | | N/A | Equity/Index | BNP- | 01/08/2025 | 01/06/2026 | 19 | 42,319 | 2267 | | 894 | | 894 | | 668 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2512526 | | N/A | Equity/Index | BAR- | 06/17/2025 | 06/10/2026 | 31 | 65,162 | 2156 | | 3,097 | | 3,097 | | 3,405 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502439 | | N/A | Equity/Index | BNP- | 02/04/2025 | 01/05/2026 | 38 | 87,043 | 2268 | | 3,597 | | 3,597 | | 2,215 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503999 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/19/2026 | 16 | 35,000 | 2282 | | 1,136 | | 1,136 | | 903 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411599 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/26/2025 | 165 | 367,976 | 2245 | 13,454 | | | 13,454 | | 9,486 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509296 | | N/A | Equity/Index | BMO- | 05/06/2025 | 04/29/2026 | 42 | 83,412 | 1977 | | 4,451 | | 4,451 | | 5,887 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411242 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/03/2025 | 53 | 120,814 | 2416 | 2,487 | | | 2,487 | | 1,068 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504170 | | N/A | Equity/Index | BAR- | 02/26/2025 | 01/27/2026 | 55 | 119,295 | 2284 | | 2,866 | | 2,866 | | 2,296 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2507720 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/02/2026 | 472 | 887,407 | 1827 | | 25,025 | | 25,025 | | 34,676 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509516 | | N/A | Equity/Index | BMO- | 05/08/2025 | 05/06/2026 | 59 | 120,183 | 1983 | | 4,833 | | 4,833 | | 5,685 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2408723 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/11/2025 | 242 | 559,214 | 2435 | 16,437 | | | 16,437 | | 4,801 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504472 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/20/2026 | 12 | 25,813 | 2262 | | 883 | | 883 | | 795 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2509881 | | N/A | Equity/Index | RBC- | 05/12/2025 | 03/31/2026 | 101 | 211,247 | 2012 | | 8,538 | | 8,538 | | 9,566 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411237 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/19/2025 | 21 | 47,870 | 2222 | 2,480 | | | 2,480 | | 1,685 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2502032 | | N/A | Equity/Index | BMO- | 01/30/2025 | 01/29/2026 | 91 | 209,300 | 2283 | | 7,741 | | 7,741 | | 4,918 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2410163 | | N/A | Equity/Index | RBC- | 12/10/2024 | 12/04/2025 | 41 | 98,421 | 2427 | 4,571 | | | 4,571 | | 1,185 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2500895 | | N/A | Equity/Index | BMO- | 01/15/2025 | 01/09/2026 | 63 | 142,317 | 2189 | | 4,239 | | 4,239 | | 4,327 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2411305 | | N/A | Equity/Index | BMO- | 12/27/2024 | 12/12/2025 | 33 | 74,072 | 2361 | 2,321 | | | 2,321 | | 1,223 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2506279 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/11/2026 | 63 | 130,111 | 2024 | | 5,320 | | 5,320 | | 6,162 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2503485 | | N/A | Equity/Index | RBC- | 02/18/2025 | 02/06/2026 | 72 | 164,639 | 2280 | | 6,524 | | 6,524 | | 4,344 | | | | | | | .0001 |
| RUSSELL 2000 - CAPPED TA2504464 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/13/2026 | 6 | 12,907 | 2280 | | 425 | | 425 | | 374 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502816 | | N/A | Equity/Index | CIBC- | 02/10/2025 | 02/04/2026 | 12 | 72,726 | 6038 | | 3,090 | | 3,090 | | 1,558 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512615 | | N/A | Equity/Index | BNP- | 06/18/2025 | 06/08/2026 | 22 | 132,000 | 6000 | | 5,069 | | 5,069 | | 6,320 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408318 | | N/A | Equity/Index | RBC- | 11/08/2024 | 10/31/2025 | 245 | 1,469,302 | 5796 | 62,159 | | | 62,159 | | 54,789 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505790 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/18/2026 | 10 | 56,845 | 5615 | | 1,595 | | 1,595 | | 2,209 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507562 | | N/A | Equity/Index | BNP- | 04/14/2025 | 04/08/2026 | 13 | 70,860 | 4983 | | 4,556 | | 4,556 | | 6,034 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512932 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/09/2026 | 30 | 182,190 | 6006 | | 5,429 | | 5,429 | | 6,051 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506300 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/20/2026 | 40 | 225,634 | 5663 | | 9,877 | | 9,877 | | 17,475 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506308 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/25/2026 | 32 | 180,507 | 5777 | | 3,780 | | 3,780 | | 5,807 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500848 | | N/A | Equity/Index | CIBC- | 01/15/2025 | 01/14/2026 | 20 | 118,415 | 5843 | | 2,848 | | 2,848 | | 3,291 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505793 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/19/2026 | 16 | 90,952 | 5675 | | 2,085 | | 2,085 | | 2,950 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503536 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/18/2026 | 5 | 30,612 | 6130 | | 1,232 | | 1,232 | | 546 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410492 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/09/2025 | 39 | 236,945 | 6053 | 8,131 | | | 8,131 | | 2,574 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508077 | | N/A | Equity/Index | BNP- | 04/21/2025 | 04/13/2026 | 11 | 56,540 | 5363 | | 1,283 | | 1,283 | | 2,791 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2411002 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/18/2025 | 22 | 129,965 | 5872 | 4,231 | | | 4,231 | | 4,393 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509830 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/06/2026 | 8 | 46,530 | 5607 | | 1,419 | | 1,419 | | 1,799 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509159 | | N/A | Equity/Index | CIBC- | 05/05/2025 | 04/24/2026 | 9 | 51,016 | 5525 | | 2,545 | | 2,545 | | 3,747 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505794 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/19/2026 | 8 | 45,476 | 5675 | | 1,266 | | 1,266 | | 1,827 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506313 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/26/2026 | 9 | 50,768 | 5712 | | 1,406 | | 1,406 | | 2,157 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500655 | | N/A | Equity/Index | CIBC- | 01/13/2025 | 01/02/2026 | 13 | 75,537 | 5942 | | 1,404 | | 1,404 | | 1,664 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504221 | | N/A | Equity/Index | CIBC- | 02/27/2025 | 02/20/2026 | 20 | 118,737 | 6013 | | 4,311 | | 4,311 | | 3,399 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510320 | | N/A | Equity/Index | CIBC- | 05/16/2025 | 05/14/2026 | 41 | 243,921 | 5893 | | 11,560 | | 11,560 | | 15,825 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510965 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/18/2026 | 27 | 158,828 | 5958 | | 4,074 | | 4,074 | | 5,521 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511564 | | N/A | Equity/Index | BMO- | 06/04/2025 | 05/28/2026 | 18 | 107,669 | 5889 | | 3,121 | | 3,121 | | 3,722 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507110 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 03/30/2026 | 20 | 99,274 | 5581 | | 1,340 | | 1,340 | | 4,631 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510308 | | N/A | Equity/Index | CIBC- | 05/16/2025 | 05/11/2026 | 16 | 95,189 | 5660 | | 3,441 | | 3,441 | | 3,947 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507104 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 03/27/2026 | 68 | 337,532 | 5581 | | 6,754 | | 6,754 | | 31,635 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509156 | | N/A | Equity/Index | CIBC- | 05/05/2025 | 04/24/2026 | 55 | 311,762 | 5525 | | 9,288 | | 9,288 | | 12,554 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2513118 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/23/2026 | 37 | 226,995 | 6025 | | 11,126 | | 11,126 | | 12,670 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504726 | | N/A | Equity/Index | BMO- | 03/05/2025 | 02/27/2026 | 29 | 166,999 | 5955 | | 3,537 | | 3,537 | | 5,475 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410030 | | N/A | Equity/Index | BMO- | 12/09/2024 | 11/21/2025 | 35 | 212,884 | 5949 | 9,610 | | | 9,610 | | 3,334 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506296 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/20/2026 | 12 | 67,690 | 5663 | | 1,844 | | 1,844 | | 2,679 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507135 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 04/02/2026 | 28 | 138,984 | 5074 | | 6,170 | | 6,170 | | 13,080 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500843 | | N/A | Equity/Index | CIBC- | 01/15/2025 | 01/12/2026 | 16 | 94,732 | 5827 | | 4,641 | | 4,641 | | 4,457 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512945 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 17 | 103,241 | 5968 | | 3,228 | | 3,228 | | 3,526 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511559 | | N/A | Equity/Index | BMO- | 06/04/2025 | 05/26/2026 | 15 | 89,724 | 5803 | | 2,377 | | 2,377 | | 2,733 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505213 | | N/A | Equity/Index | BMO- | 03/12/2025 | 03/06/2026 | 14 | 78,350 | 5770 | | 1,768 | | 1,768 | | 3,097 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505765 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/12/2026 | 22 | 125,059 | 5599 | | 3,071 | | 3,071 | | 4,186 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506317 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/27/2026 | 13 | 73,331 | 5693 | | 2,974 | | 2,974 | | 5,320 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510301 | | N/A | Equity/Index | CIBC- | 05/16/2025 | 05/08/2026 | 9 | 53,544 | 5660 | | 2,174 | | 2,174 | | 2,518 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503510 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/10/2026 | 28 | 171,426 | 6066 | | 4,254 | | 4,254 | | 2,860 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505777 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/13/2026 | 13 | 73,899 | 5639 | | 3,406 | | 3,406 | | 5,619 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505210 | | N/A | Equity/Index | BMO- | 03/12/2025 | 03/06/2026 | 12 | 67,157 | 5770 | | 2,234 | | 2,234 | | 4,313 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506306 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/24/2026 | 24 | 135,380 | 5768 | | 3,374 | | 3,374 | | 5,391 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408804 | | N/A | Equity/Index | RBC- | 11/20/2024 | 11/07/2025 | 85 | 498,889 | 5996 | 11,990 | | | 11,990 | | 5,947 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505209 | | N/A | Equity/Index | BMO- | 03/12/2025 | 03/06/2026 | 12 | 67,157 | 5770 | | 1,447 | | 1,447 | | 2,522 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408807 | | N/A | Equity/Index | RBC- | 11/20/2024 | 11/12/2025 | 20 | 117,386 | 5984 | 3,102 | | | 3,102 | | 1,484 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504216 | | N/A | Equity/Index | CIBC- | 02/27/2025 | 02/19/2026 | 28 | 166,232 | 6144 | | 3,252 | | 3,252 | | 2,575 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2509171 | | N/A | Equity/Index | CIBC | 05/05/2025 | 04/29/2026 | 20 | 113,368 | 5561 | | 5,894 | | 5,894 | | 9,087 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508730 | | N/A | Equity/Index | BMO | 04/28/2025 | 04/22/2026 | 46 | 253,299 | 5288 | | 8,987 | | 8,987 | | 12,638 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507106 | | N/A | Equity/Index | CIBC | 04/09/2025 | 03/27/2026 | 28 | 138,984 | 5581 | | 1,929 | | 1,929 | | 6,801 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408809 | | N/A | Equity/Index | RBC | 11/20/2024 | 11/14/2025 | 133 | 780,614 | 5871 | 26,028 | | | 26,028 | | 24,039 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502814 | | N/A | Equity/Index | CIBC | 02/10/2025 | 02/04/2026 | 23 | 139,392 | 6038 | | 4,093 | | 4,093 | | 2,742 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502808 | | N/A | Equity/Index | CIBC | 02/10/2025 | 02/02/2026 | 5 | 30,303 | 6041 | | 1,294 | | 1,294 | | 841 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410999 | | N/A | Equity/Index | RBC | 12/23/2024 | 12/16/2025 | 37 | 218,578 | 6074 | 5,672 | | | 5,672 | | 2,417 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502272 | | N/A | Equity/Index | BNP | 02/03/2025 | 01/30/2026 | 12 | 71,242 | 6041 | | 1,655 | | 1,655 | | 1,627 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2406690 | | N/A | Equity/Index | RBC | 09/27/2024 | 09/05/2025 | 245 | 1,408,505 | 5483 | 64,981 | | | 64,981 | | 89,819 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502818 | | N/A | Equity/Index | CIBC | 02/10/2025 | 02/05/2026 | 16 | 96,968 | 6061 | | 3,870 | | 3,870 | | 1,845 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509812 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/01/2026 | 24 | 139,590 | 5687 | | 4,050 | | 4,050 | | 5,319 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500019 | | N/A | Equity/Index | RBC | 01/02/2025 | 12/22/2025 | 24 | 141,588 | 5931 | | 5,449 | | 5,449 | | 3,915 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511911 | | N/A | Equity/Index | BMO | 06/09/2025 | 06/01/2026 | 18 | 108,285 | 5912 | | 2,721 | | 2,721 | | 3,159 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511569 | | N/A | Equity/Index | BMO | 06/04/2025 | 05/29/2026 | 10 | 59,816 | 5912 | | 1,555 | | 1,555 | | 1,851 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507129 | | N/A | Equity/Index | CIBC | 04/09/2025 | 04/02/2026 | 10 | 49,637 | 5074 | | 1,170 | | 1,170 | | 2,132 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508084 | | N/A | Equity/Index | BNP | 04/21/2025 | 04/15/2026 | 22 | 113,080 | 5397 | | 2,260 | | 2,260 | | 5,009 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503512 | | N/A | Equity/Index | BMO | 02/19/2025 | 02/10/2026 | 26 | 159,181 | 6066 | | 7,156 | | 7,156 | | 3,249 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2407912 | | N/A | Equity/Index | RBC | 11/01/2024 | 10/31/2025 | 58 | 335,000 | 5729 | 10,944 | | | 10,944 | | 16,471 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504217 | | N/A | Equity/Index | CIBC | 02/27/2025 | 02/20/2026 | 33 | 195,916 | 6118 | | 5,496 | | 5,496 | | 3,772 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508073 | | N/A | Equity/Index | BNP | 04/21/2025 | 04/10/2026 | 11 | 56,540 | 5363 | | 1,172 | | 1,172 | | 2,508 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408991 | | N/A | Equity/Index | RBC | 11/22/2024 | 11/24/2025 | 51 | 302,000 | 5969 | 9,927 | | | 9,927 | | 6,196 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507131 | | N/A | Equity/Index | CIBC | 04/09/2025 | 04/02/2026 | 8 | 39,710 | 5074 | | 1,820 | | 1,820 | | 3,922 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509829 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/06/2026 | 10 | 58,163 | 5607 | | 1,692 | | 1,692 | | 2,135 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505215 | | N/A | Equity/Index | BMO | 03/12/2025 | 03/09/2026 | 25 | 139,910 | 5770 | | 3,042 | | 3,042 | | 5,424 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508074 | | N/A | Equity/Index | BNP | 04/21/2025 | 04/10/2026 | 25 | 128,500 | 5363 | | 2,911 | | 2,911 | | 6,350 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502249 | | N/A | Equity/Index | BNP | 02/03/2025 | 01/21/2026 | 14 | 83,116 | 6049 | | 1,563 | | 1,563 | | 1,282 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508713 | | N/A | Equity/Index | BMO | 04/28/2025 | 04/17/2026 | 19 | 104,624 | 5283 | | 5,652 | | 5,652 | | 8,490 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507107 | | N/A | Equity/Index | CIBC | 04/09/2025 | 03/30/2026 | 6 | 29,782 | 5581 | | 355 | | 355 | | 1,166 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508720 | | N/A | Equity/Index | BMO | 04/28/2025 | 04/20/2026 | 15 | 82,598 | 5283 | | 2,478 | | 2,478 | | 3,432 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510963 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/15/2026 | 15 | 88,238 | 5958 | | 3,290 | | 3,290 | | 5,270 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2409465 | | N/A | Equity/Index | CIBC | 12/02/2024 | 11/20/2025 | 43 | 259,677 | 5917 | 7,958 | | | 7,958 | | 5,720 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2404998 | | N/A | Equity/Index | RBC | 08/02/2024 | 07/25/2025 | 180 | 960,244 | 5431 | 30,413 | | | 30,413 | | 71,328 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510298 | | N/A | Equity/Index | CIBC | 05/16/2025 | 05/08/2026 | 5 | 29,747 | 5664 | | 1,801 | | 1,801 | | 2,194 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502805 | | N/A | Equity/Index | CIBC | 02/10/2025 | 02/02/2026 | 5 | 30,303 | 6041 | | 731 | | 731 | | 663 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2513113 | | N/A | Equity/Index | BMO | 06/26/2025 | 06/17/2026 | 13 | 79,755 | 5983 | | 2,277 | | 2,277 | | 2,314 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2513115 | | N/A | Equity/Index | BMO | 06/26/2025 | 06/22/2026 | 8 | 49,080 | 5968 | | 1,416 | | 1,416 | | 1,438 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505214 | | N/A | Equity/Index | BMO | 03/12/2025 | 03/09/2026 | 40 | 223,856 | 5770 | | 4,847 | | 4,847 | | 8,597 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2409992 | | N/A | Equity/Index | CIBC | 12/06/2024 | 12/05/2025 | 33 | 200,000 | 6090 | 5,480 | | | 5,480 | | 963 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505768 | | N/A | Equity/Index | BMO | 03/20/2025 | 03/12/2026 | 19 | 108,006 | 5599 | | 5,256 | | 5,256 | | 8,375 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502260 | | N/A | Equity/Index | BNP | 02/03/2025 | 01/23/2026 | 41 | 243,411 | 6101 | | 6,718 | | 6,718 | | 4,175 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509833 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/07/2026 | 16 | 93,060 | 5631 | | 2,680 | | 2,680 | | 3,403 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2404136 | | N/A | Equity/Index | BMO | 07/05/2024 | 07/03/2025 | 18 | 100,000 | 5567 | 3,330 | | | 3,330 | | 3,436 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502812 | | N/A | Equity/Index | CIBC | 02/10/2025 | 02/04/2026 | 43 | 260,602 | 6038 | | 6,316 | | 6,316 | | 4,662 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500840 | | N/A | Equity/Index | CIBC | 01/15/2025 | 01/09/2026 | 24 | 142,098 | 5827 | | 4,739 | | 4,739 | | 5,074 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500849 | | N/A | Equity/Index | CIBC | 01/15/2025 | 01/14/2026 | 11 | 65,128 | 5843 | | 1,955 | | 1,955 | | 2,220 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505206 | | N/A | Equity/Index | BMO | 03/12/2025 | 03/06/2026 | 43 | 240,645 | 5739 | | 4,730 | | 4,730 | | 7,484 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505205 | | N/A | Equity/Index | BMO | 03/12/2025 | 03/05/2026 | 9 | 50,368 | 5843 | | 1,402 | | 1,402 | | 2,814 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500076 | | N/A | Equity/Index | CIBC | 01/03/2025 | 01/02/2026 | 17 | 100,000 | 5942 | | 2,800 | | 2,800 | | 2,449 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508715 | | N/A | Equity/Index | BMO | 04/28/2025 | 04/17/2026 | 19 | 104,624 | 5283 | | 2,991 | | 2,991 | | 4,129 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512933 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/09/2026 | 25 | 151,825 | 6006 | | 6,958 | | 6,958 | | 8,792 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510966 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/18/2026 | 23 | 135,298 | 5958 | | 3,594 | | 3,594 | | 5,115 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408319 | | N/A | Equity/Index | RBC | 11/08/2024 | 10/20/2025 | 100 | 599,715 | 5865 | 22,506 | | | 22,506 | | 13,872 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503513 | | N/A | Equity/Index | BMO | 02/19/2025 | 02/11/2026 | 20 | 122,447 | 6069 | | 3,623 | | 3,623 | | 2,145 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500017 | | N/A | Equity/Index | RBC | 01/02/2025 | 12/22/2025 | 17 | 100,292 | 5931 | | 2,116 | | 2,116 | | 2,275 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507561 | | N/A | Equity/Index | BNP | 04/14/2025 | 04/08/2026 | 26 | 141,721 | 4983 | | 8,710 | | 8,710 | | 11,480 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504222 | | N/A | Equity/Index | CIBC | 02/27/2025 | 02/20/2026 | 10 | 59,369 | 6013 | | 1,150 | | 1,150 | | 1,213 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512943 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/18/2026 | 18 | 109,314 | 5981 | | 3,630 | | 3,630 | | 4,017 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507557 | | N/A | Equity/Index | BNP | 04/14/2025 | 04/06/2026 | 28 | 152,622 | 5074 | | 5,329 | | 5,329 | | 6,978 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502245 | | N/A | Equity/Index | BNP | 02/03/2025 | 01/16/2026 | 29 | 172,169 | 5997 | | 6,180 | | 6,180 | | 4,631 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502259 | | N/A | Equity/Index | BNP | 02/03/2025 | 01/23/2026 | 26 | 154,358 | 6101 | | 3,261 | | 3,261 | | 2,502 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2406173 | | N/A | Equity/Index | CIBC | 09/13/2024 | 09/12/2025 | 36 | 205,000 | 5626 | 6,376 | | | 6,376 | | 10,724 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508088 | | N/A | Equity/Index | BNP | 04/21/2025 | 04/16/2026 | 18 | 92,520 | 5276 | | 3,722 | | 3,722 | | 8,480 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510975 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/21/2026 | 89 | 523,543 | 5845 | | 15,988 | | 15,988 | | 20,328 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512607 | | N/A | Equity/Index | BNP | 06/18/2025 | 06/05/2026 | 28 | 168,000 | 5939 | | 8,202 | | 8,202 | | 10,630 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410997 | | N/A | Equity/Index | RBC | 12/23/2024 | 12/15/2025 | 64 | 378,080 | 6051 | 9,265 | | | 9,265 | | 5,095 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503526 | | N/A | Equity/Index | BMO | 02/19/2025 | 02/13/2026 | 10 | 61,224 | 6115 | | 1,677 | | 1,677 | | 990 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510958 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/15/2026 | 5 | 29,413 | 5917 | | 1,188 | | 1,188 | | 1,858 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2508722 | | N/A | Equity/Index | BMO | 04/28/2025 | 04/20/2026 | 6 | 33,039 | 5283 | | 1,788 | | 1,788 | | 2,676 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504233 | | N/A | Equity/Index | CIBC | 02/27/2025 | 02/26/2026 | 10 | 59,369 | 5956 | | 1,380 | | 1,380 | | 1,528 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505775 | | N/A | Equity/Index | BMO | 03/20/2025 | 03/13/2026 | 13 | 73,899 | 5639 | | 1,845 | | 1,845 | | 2,586 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507101 | | N/A | Equity/Index | CIBC | 04/09/2025 | 03/27/2026 | 14 | 69,492 | 5581 | | 984 | | 984 | | 3,526 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510961 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/15/2026 | 14 | 82,355 | 5958 | | 3,113 | | 3,113 | | 5,091 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2404820 | | N/A | Equity/Index | RBC | 07/26/2024 | 07/18/2025 | 350 | 1,911,231 | 5547 | 48,993 | | | 48,993 | | 105,748 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509355 | | N/A | Equity/Index | CIBC | 05/07/2025 | 05/07/2026 | 27 | 150,000 | 5631 | | 4,396 | | 4,396 | | 6,616 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507127 | | N/A | Equity/Index | CIBC | 04/09/2025 | 04/02/2026 | 22 | 109,201 | 5074 | | 2,327 | | 2,327 | | 4,172 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510300 | | N/A | Equity/Index | CIBC | 05/16/2025 | 05/08/2026 | 13 | 77,341 | 5660 | | 2,798 | | 2,798 | | 3,209 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500032 | | N/A | Equity/Index | RBC | 01/02/2025 | 12/30/2025 | 16 | 94,392 | 5907 | | 3,083 | | 3,083 | | 3,287 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508082 | | N/A | Equity/Index | BNP | 04/21/2025 | 04/14/2026 | 5 | 25,700 | 5406 | | 857 | | 857 | | 2,445 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2409464 | | N/A | Equity/Index | CIBC | 12/02/2024 | 11/19/2025 | 34 | 205,326 | 5917 | 9,831 | | | 9,831 | | 4,667 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500024 | | N/A | Equity/Index | RBC | 01/02/2025 | 12/26/2025 | 26 | 153,387 | 6038 | | 4,562 | | 4,562 | | 2,889 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509822 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/04/2026 | 32 | 186,120 | 5687 | | 9,111 | | 9,111 | | 13,002 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506298 | | N/A | Equity/Index | RBC | 03/28/2025 | 03/20/2026 | 12 | 67,690 | 5663 | | 1,972 | | 1,972 | | 2,908 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410491 | | N/A | Equity/Index | BMO | 12/16/2024 | 12/08/2025 | 30 | 182,265 | 6090 | 4,791 | | | 4,791 | | 841 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510959 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/15/2026 | 8 | 47,060 | 5958 | | 1,018 | | 1,018 | | 1,351 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503523 | | N/A | Equity/Index | BMO | 02/19/2025 | 02/13/2026 | 6 | 36,734 | 6115 | | 1,003 | | 1,003 | | 595 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511566 | | N/A | Equity/Index | BMO | 06/04/2025 | 05/29/2026 | 16 | 95,706 | 5912 | | 2,344 | | 2,344 | | 2,797 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505204 | | N/A | Equity/Index | BMO | 03/12/2025 | 03/05/2026 | 7 | 39,175 | 5843 | | 808 | | 808 | | 1,550 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507120 | | N/A | Equity/Index | CIBC | 04/09/2025 | 04/01/2026 | 8 | 39,710 | 5633 | | 706 | | 706 | | 3,512 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502253 | | N/A | Equity/Index | BNP | 02/03/2025 | 01/22/2026 | 8 | 47,495 | 6086 | | 1,013 | | 1,013 | | 693 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504225 | | N/A | Equity/Index | CIBC | 02/27/2025 | 02/20/2026 | 10 | 59,369 | 6013 | | 1,583 | | 1,583 | | 1,563 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511913 | | N/A | Equity/Index | BMO | 06/09/2025 | 06/01/2026 | 10 | 60,159 | 5912 | | 1,900 | | 1,900 | | 2,240 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2407394 | | N/A | Equity/Index | BMO | 10/18/2024 | 10/03/2025 | 190 | 1,113,054 | 5722 | 37,918 | | | 37,918 | | 41,070 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508731 | | N/A | Equity/Index | BMO | 04/28/2025 | 04/22/2026 | 19 | 104,624 | 5288 | | 5,865 | | 5,865 | | 8,848 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509808 | | N/A | Equity/Index | BMO | 05/12/2025 | 04/30/2026 | 29 | 168,671 | 5569 | | 10,044 | | 10,044 | | 12,956 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500850 | | N/A | Equity/Index | CIBC | 01/15/2025 | 01/14/2026 | 14 | 82,891 | 5843 | | 2,528 | | 2,528 | | 2,865 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410495 | | N/A | Equity/Index | BMO | 12/16/2024 | 12/11/2025 | 41 | 249,096 | 6084 | 10,107 | | | 10,107 | | 1,568 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512609 | | N/A | Equity/Index | BNP | 06/18/2025 | 06/05/2026 | 17 | 102,000 | 6000 | | 2,804 | | 2,804 | | 3,363 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503532 | | N/A | Equity/Index | BMO | 02/19/2025 | 02/18/2026 | 10 | 61,224 | 6130 | | 1,417 | | 1,417 | | 888 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505776 | | N/A | Equity/Index | BMO | 03/20/2025 | 03/13/2026 | 11 | 62,530 | 5639 | | 1,801 | | 1,801 | | 2,567 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511915 | | N/A | Equity/Index | BMO | 06/09/2025 | 06/02/2026 | 9 | 54,143 | 5936 | | 1,677 | | 1,677 | | 1,987 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512937 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/11/2026 | 16 | 97,168 | 6022 | | 3,065 | | 3,065 | | 3,604 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2507556 | | N/A | Equity/Index | BNP- | 04/14/2025 | 04/06/2026 | 61 | 332,499 | 5074 | | 8,969 | | 8,969 | | 11,616 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506304 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/23/2026 | 13 | 73,331 | 5668 | | 3,147 | | 3,147 | | 5,472 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512623 | | N/A | Equity/Index | BNP- | 06/18/2025 | 06/12/2026 | 31 | 186,000 | 5977 | | 8,518 | | 8,518 | | 11,054 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2409467 | | N/A | Equity/Index | CIBC- | 12/02/2024 | 11/26/2025 | 36 | 217,404 | 5999 | 4,433 | | | 4,433 | | 3,170 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408812 | | N/A | Equity/Index | RBC- | 11/20/2024 | 11/19/2025 | 45 | 264,118 | 5917 | 7,023 | | | 7,023 | | 6,065 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503521 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/13/2026 | 7 | 42,856 | 6115 | | 1,777 | | 1,777 | | 809 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503514 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/11/2026 | 5 | 30,612 | 6069 | | 965 | | 965 | | 557 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502271 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/30/2026 | 23 | 136,548 | 6071 | | 4,259 | | 4,259 | | 3,006 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2407913 | | N/A | Equity/Index | RBC- | 11/01/2024 | 11/03/2025 | 56 | 318,000 | 5729 | 10,408 | | | 10,408 | | 14,713 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510971 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/19/2026 | 12 | 70,590 | 5964 | | 2,668 | | 2,668 | | 4,324 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507118 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 04/01/2026 | 5 | 24,819 | 5633 | | 322 | | 322 | | 1,249 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509827 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/05/2026 | 8 | 46,530 | 5650 | | 2,427 | | 2,427 | | 3,395 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2411004 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/19/2025 | 32 | 189,040 | 5867 | 8,925 | | | 8,925 | | 7,162 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500845 | | N/A | Equity/Index | CIBC- | 01/15/2025 | 01/13/2026 | 10 | 59,208 | 5836 | | 1,817 | | 1,817 | | 2,019 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504227 | | N/A | Equity/Index | CIBC- | 02/27/2025 | 02/24/2026 | 18 | 106,863 | 5983 | | 2,397 | | 2,397 | | 2,600 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510303 | | N/A | Equity/Index | CIBC- | 05/16/2025 | 05/08/2026 | 40 | 237,972 | 5660 | | 14,452 | | 14,452 | | 17,580 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512608 | | N/A | Equity/Index | BNP- | 06/18/2025 | 06/05/2026 | 25 | 150,000 | 6000 | | 3,573 | | 3,573 | | 4,241 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502250 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/21/2026 | 32 | 189,979 | 6049 | | 5,947 | | 5,947 | | 3,412 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2404821 | | N/A | Equity/Index | RBC- | 07/26/2024 | 07/24/2025 | 250 | 1,365,165 | 5515 | 32,735 | | | 32,735 | | 64,422 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502268 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/29/2026 | 45 | 267,158 | 6039 | | 8,976 | | 8,976 | | 6,720 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505773 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/13/2026 | 17 | 96,637 | 5639 | | 2,485 | | 2,485 | | 3,495 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510296 | | N/A | Equity/Index | CIBC- | 05/16/2025 | 05/08/2026 | 26 | 154,682 | 5664 | | 4,875 | | 4,875 | | 5,543 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507132 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 04/02/2026 | 14 | 69,492 | 5074 | | 1,561 | | 1,561 | | 2,818 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504727 | | N/A | Equity/Index | BMO- | 03/05/2025 | 03/02/2026 | 21 | 120,931 | 5955 | | 2,200 | | 2,200 | | 3,458 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2513112 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/16/2026 | 23 | 141,105 | 6033 | | 4,403 | | 4,403 | | 4,549 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512613 | | N/A | Equity/Index | BNP- | 06/18/2025 | 06/08/2026 | 25 | 150,000 | 6000 | | 4,129 | | 4,129 | | 4,944 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504718 | | N/A | Equity/Index | BMO- | 03/05/2025 | 02/26/2026 | 11 | 63,345 | 5956 | | 1,824 | | 1,824 | | 2,692 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507125 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 04/02/2026 | 38 | 188,621 | 5397 | | 3,650 | | 3,650 | | 9,686 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502819 | | N/A | Equity/Index | CIBC- | 02/10/2025 | 02/05/2026 | 19 | 115,150 | 6061 | | 4,679 | | 4,679 | | 2,195 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2411007 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/19/2025 | 19 | 112,243 | 5931 | 4,654 | | | 4,654 | | 3,192 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2406693 | | N/A | Equity/Index | RBC- | 09/27/2024 | 09/26/2025 | 350 | 2,012,150 | 5722 | 61,341 | | | 61,341 | | 88,528 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502809 | | N/A | Equity/Index | CIBC- | 02/10/2025 | 02/03/2026 | 7 | 42,424 | 5995 | | 1,076 | | 1,076 | | 970 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2404135 | | N/A | Equity/Index | BMO- | 07/05/2024 | 07/03/2025 | 36 | 200,000 | 5567 | 6,639 | | | 6,639 | | 6,607 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510973 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/20/2026 | 17 | 100,003 | 5940 | | 3,929 | | 3,929 | | 6,180 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2510968 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/19/2026 | 11 | 64,708 | 5964 | | 1,399 | | 1,399 | | 1,844 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512950 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 14 | 85,022 | 5968 | | 4,268 | | 4,268 | | 5,219 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510969 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/19/2026 | 152 | 894,140 | 5964 | | 23,571 | | 23,571 | | 33,708 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512942 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 45 | 273,285 | 5981 | | 9,076 | | 9,076 | | 10,041 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507108 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 03/30/2026 | 7 | 34,746 | 5581 | | 442 | | 442 | | 1,492 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510304 | | N/A | Equity/Index | CIBC- | 05/16/2025 | 05/08/2026 | 11 | 65,442 | 5660 | | 2,063 | | 2,063 | | 2,346 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508718 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/17/2026 | 11 | 60,572 | 5283 | | 3,272 | | 3,272 | | 4,914 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504728 | | N/A | Equity/Index | BMO- | 03/05/2025 | 03/02/2026 | 24 | 138,206 | 5955 | | 2,742 | | 2,742 | | 4,346 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408808 | | N/A | Equity/Index | RBC- | 11/20/2024 | 11/13/2025 | 29 | 170,209 | 5985 | 3,848 | | | 3,848 | | 2,083 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503534 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/18/2026 | 5 | 30,612 | 6130 | | 824 | | 824 | | 465 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510313 | | N/A | Equity/Index | CIBC- | 05/16/2025 | 05/12/2026 | 19 | 113,037 | 5844 | | 5,706 | | 5,706 | | 7,494 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507111 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 03/30/2026 | 15 | 74,456 | 5581 | | 1,039 | | 1,039 | | 3,645 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507109 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 03/30/2026 | 9 | 44,673 | 5581 | | 599 | | 599 | | 2,063 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500656 | | N/A | Equity/Index | CIBC- | 01/13/2025 | 01/05/2026 | 12 | 69,726 | 5942 | | 1,299 | | 1,299 | | 1,548 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509160 | | N/A | Equity/Index | CIBC- | 05/05/2025 | 04/24/2026 | 6 | 34,010 | 5525 | | 1,762 | | 1,762 | | 2,622 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506310 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/25/2026 | 10 | 56,409 | 5777 | | 1,427 | | 1,427 | | 2,316 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502246 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/16/2026 | 24 | 142,484 | 5997 | | 2,908 | | 2,908 | | 3,064 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410032 | | N/A | Equity/Index | BMO- | 12/09/2024 | 12/03/2025 | 37 | 225,048 | 6050 | 6,460 | | | 6,460 | | 2,279 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408990 | | N/A | Equity/Index | RBC- | 11/22/2024 | 11/21/2025 | 68 | 403,000 | 5969 | 13,222 | | | 13,222 | | 7,005 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502263 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/27/2026 | 19 | 112,800 | 6012 | | 2,646 | | 2,646 | | 2,697 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507100 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 03/27/2026 | 6 | 29,782 | 5581 | | 366 | | 366 | | 1,235 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500659 | | N/A | Equity/Index | CIBC- | 01/13/2025 | 01/06/2026 | 8 | 46,484 | 5975 | | 1,059 | | 1,059 | | 1,021 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502803 | | N/A | Equity/Index | CIBC- | 02/10/2025 | 01/30/2026 | 11 | 66,666 | 6071 | | 2,648 | | 2,648 | | 1,439 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512611 | | N/A | Equity/Index | BNP- | 06/18/2025 | 06/05/2026 | 11 | 66,000 | 6000 | | 2,854 | | 2,854 | | 3,798 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504731 | | N/A | Equity/Index | BMO- | 03/05/2025 | 03/02/2026 | 12 | 69,103 | 5955 | | 2,112 | | 2,112 | | 3,274 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509834 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/07/2026 | 18 | 104,693 | 5631 | | 3,162 | | 3,162 | | 4,031 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2405965 | | N/A | Equity/Index | BMO- | 09/06/2024 | 08/27/2025 | 385 | 2,099,790 | 5625 | 49,869 | | | 49,869 | | 114,078 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503533 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/18/2026 | 9 | 55,101 | 6130 | | 1,398 | | 1,398 | | 808 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506307 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/24/2026 | 16 | 90,254 | 5768 | | 3,213 | | 3,213 | | 6,283 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502251 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/21/2026 | 10 | 59,369 | 6049 | | 1,870 | | 1,870 | | 1,067 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509157 | | N/A | Equity/Index | CIBC- | 05/05/2025 | 04/24/2026 | 139 | 787,908 | 5525 | | 26,614 | | 26,614 | | 36,531 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508070 | | N/A | Equity/Index | BNP- | 04/21/2025 | 04/10/2026 | 36 | 185,040 | 5363 | | 3,861 | | 3,861 | | 8,274 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503531 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/17/2026 | 6 | 36,734 | 6115 | | 950 | | 950 | | 609 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2504721 | | N/A | Equity/Index | BMO- | 03/05/2025 | 02/27/2026 | 5 | 28,793 | 5955 | | 568 | | 568 | | 891 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2409471 | | N/A | Equity/Index | CIBC- | 12/02/2024 | 11/28/2025 | 84 | 507,276 | 6032 | 15,830 | | | 15,830 | | 6,461 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408803 | | N/A | Equity/Index | RBC- | 11/20/2024 | 11/07/2025 | 82 | 481,281 | 5996 | 11,534 | | | 11,534 | | 3,828 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512948 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 33 | 200,409 | 5968 | | 8,852 | | 8,852 | | 10,474 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504730 | | N/A | Equity/Index | BMO- | 03/05/2025 | 03/02/2026 | 11 | 63,345 | 5955 | | 1,349 | | 1,349 | | 2,160 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508724 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/21/2026 | 30 | 165,195 | 5158 | | 5,310 | | 5,310 | | 6,944 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505784 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/17/2026 | 10 | 56,845 | 5675 | | 1,371 | | 1,371 | | 1,953 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502243 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/15/2026 | 21 | 124,674 | 5950 | | 4,904 | | 4,904 | | 4,078 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508083 | | N/A | Equity/Index | BNP- | 04/21/2025 | 04/15/2026 | 19 | 97,660 | 5397 | | 1,884 | | 1,884 | | 4,146 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505771 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/13/2026 | 186 | 1,057,317 | 5522 | | 56,678 | | 56,678 | | 84,306 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509163 | | N/A | Equity/Index | CIBC- | 05/05/2025 | 04/27/2026 | 8 | 45,347 | 5525 | | 1,376 | | 1,376 | | 1,868 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500838 | | N/A | Equity/Index | CIBC- | 01/15/2025 | 01/09/2026 | 10 | 59,208 | 5827 | | 1,525 | | 1,525 | | 1,700 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508069 | | N/A | Equity/Index | BNP- | 04/21/2025 | 04/10/2026 | 25 | 128,500 | 5363 | | 2,566 | | 2,566 | | 5,450 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505218 | | N/A | Equity/Index | BMO- | 03/12/2025 | 03/10/2026 | 10 | 55,964 | 5615 | | 2,442 | | 2,442 | | 4,229 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500844 | | N/A | Equity/Index | CIBC- | 01/15/2025 | 01/13/2026 | 21 | 124,336 | 5836 | | 3,165 | | 3,165 | | 3,590 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502244 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/16/2026 | 9 | 53,432 | 5937 | | 2,167 | | 2,167 | | 1,825 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507121 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 04/02/2026 | 8 | 39,710 | 5671 | | 436 | | 436 | | 1,720 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502258 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/23/2026 | 35 | 207,790 | 6101 | | 4,314 | | 4,314 | | 3,347 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510980 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/22/2026 | 7 | 41,178 | 5842 | | 1,935 | | 1,935 | | 2,808 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505785 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/17/2026 | 6 | 34,107 | 5675 | | 902 | | 902 | | 1,298 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500841 | | N/A | Equity/Index | CIBC- | 01/15/2025 | 01/09/2026 | 22 | 130,257 | 5918 | | 4,294 | | 4,294 | | 4,279 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511423 | | N/A | Equity/Index | BMO- | 06/02/2025 | 06/02/2026 | 8 | 48,000 | 5936 | | 1,119 | | 1,119 | | 1,402 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500658 | | N/A | Equity/Index | CIBC- | 01/13/2025 | 01/06/2026 | 20 | 116,210 | 5975 | | 2,047 | | 2,047 | | 2,257 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511571 | | N/A | Equity/Index | BMO- | 06/04/2025 | 05/29/2026 | 13 | 77,761 | 5912 | | 3,598 | | 3,598 | | 4,837 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503511 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/10/2026 | 25 | 153,059 | 6066 | | 4,171 | | 4,171 | | 2,681 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511567 | | N/A | Equity/Index | BMO- | 06/04/2025 | 05/29/2026 | 6 | 35,890 | 5912 | | 1,109 | | 1,109 | | 1,342 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410493 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/11/2025 | 26 | 157,963 | 6084 | 3,565 | | | 3,565 | | 952 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512946 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 10 | 60,730 | 5968 | | 1,899 | | 1,899 | | 2,075 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511919 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/03/2026 | 16 | 96,254 | 5970 | | 4,260 | | 4,260 | | 5,711 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509813 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/01/2026 | 11 | 63,979 | 5687 | | 2,403 | | 2,403 | | 3,256 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502262 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/26/2026 | 17 | 100,926 | 6101 | | 1,740 | | 1,740 | | 1,512 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512940 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 19 | 115,387 | 5981 | | 3,107 | | 3,107 | | 3,386 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510312 | | N/A | Equity/Index | CIBC- | 05/16/2025 | 05/12/2026 | 10 | 59,493 | 5844 | | 2,962 | | 2,962 | | 3,878 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2505791 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/18/2026 | 29 | 164,851 | 5615 | | 7,699 | | 7,699 | | 12,127 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504724 | | N/A | Equity/Index | BMO- | 03/05/2025 | 02/27/2026 | 21 | 120,931 | 5955 | | 2,362 | | 2,362 | | 3,649 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505219 | | N/A | Equity/Index | BMO- | 03/12/2025 | 03/11/2026 | 32 | 179,085 | 5572 | | 4,218 | | 4,218 | | 6,077 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504736 | | N/A | Equity/Index | BMO- | 03/05/2025 | 03/04/2026 | 9 | 51,827 | 5778 | | 1,317 | | 1,317 | | 1,801 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508076 | | N/A | Equity/Index | BNP- | 04/21/2025 | 04/13/2026 | 38 | 195,320 | 5363 | | 4,161 | | 4,161 | | 8,925 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508080 | | N/A | Equity/Index | BNP- | 04/21/2025 | 04/14/2026 | 6 | 30,840 | 5406 | | 992 | | 992 | | 2,743 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508719 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/17/2026 | 20 | 110,130 | 5283 | | 6,185 | | 6,185 | | 9,373 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2411001 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/18/2025 | 18 | 106,335 | 5872 | 2,434 | | | 2,434 | | 2,688 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503522 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/13/2026 | 9 | 55,101 | 6115 | | 1,297 | | 1,297 | | 871 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504223 | | N/A | Equity/Index | CIBC- | 02/27/2025 | 02/20/2026 | 45 | 267,158 | 6013 | | 5,740 | | 5,740 | | 5,980 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506299 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/20/2026 | 15 | 84,613 | 5663 | | 3,552 | | 3,552 | | 6,102 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504720 | | N/A | Equity/Index | BMO- | 03/05/2025 | 02/27/2026 | 28 | 161,241 | 5955 | | 2,916 | | 2,916 | | 4,541 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510318 | | N/A | Equity/Index | CIBC- | 05/16/2025 | 05/14/2026 | 8 | 47,594 | 5893 | | 1,470 | | 1,470 | | 1,822 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502817 | | N/A | Equity/Index | CIBC- | 02/10/2025 | 02/05/2026 | 5 | 30,303 | 6061 | | 844 | | 844 | | 531 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512617 | | N/A | Equity/Index | BNP- | 06/18/2025 | 06/12/2026 | 9 | 54,000 | 6045 | | 2,241 | | 2,241 | | 3,085 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512619 | | N/A | Equity/Index | BNP- | 06/18/2025 | 06/12/2026 | 10 | 60,000 | 5977 | | 1,543 | | 1,543 | | 1,811 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2406691 | | N/A | Equity/Index | RBC- | 09/27/2024 | 09/12/2025 | 135 | 776,115 | 5457 | 26,399 | | | 26,399 | | 34,891 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509165 | | N/A | Equity/Index | CIBC- | 05/05/2025 | 04/27/2026 | 9 | 51,016 | 5525 | | 1,790 | | 1,790 | | 2,475 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504218 | | N/A | Equity/Index | CIBC- | 02/27/2025 | 02/20/2026 | 6 | 35,621 | 6013 | | 689 | | 689 | | 708 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508086 | | N/A | Equity/Index | BNP- | 04/21/2025 | 04/15/2026 | 51 | 262,140 | 5397 | | 5,717 | | 5,717 | | 12,935 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507136 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 04/02/2026 | 9 | 44,673 | 5074 | | 2,051 | | 2,051 | | 4,408 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509828 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/05/2026 | 20 | 116,325 | 5650 | | 6,160 | | 6,160 | | 8,662 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505766 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/12/2026 | 13 | 73,899 | 5599 | | 2,213 | | 2,213 | | 3,078 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511565 | | N/A | Equity/Index | BMO- | 06/04/2025 | 05/28/2026 | 34 | 203,374 | 5889 | | 9,980 | | 9,980 | | 13,399 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502512 | | N/A | Equity/Index | CIBC- | 02/06/2025 | 02/06/2026 | 33 | 200,000 | 6084 | | 5,601 | | 5,601 | | 3,020 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512938 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/15/2026 | 50 | 303,650 | 5977 | | 9,377 | | 9,377 | | 10,306 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502257 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/23/2026 | 11 | 65,305 | 6119 | | 1,697 | | 1,697 | | 869 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504234 | | N/A | Equity/Index | CIBC- | 02/27/2025 | 02/26/2026 | 8 | 47,495 | 5956 | | 1,263 | | 1,263 | | 1,383 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508087 | | N/A | Equity/Index | BNP- | 04/21/2025 | 04/15/2026 | 10 | 51,400 | 5397 | | 1,664 | | 1,664 | | 4,465 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2407662 | | N/A | Equity/Index | RBC- | 10/25/2024 | 10/17/2025 | 340 | 1,978,001 | 5857 | 61,492 | | | 61,492 | | 47,214 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410033 | | N/A | Equity/Index | BMO- | 12/09/2024 | 12/04/2025 | 22 | 133,813 | 6086 | 4,212 | | | 4,212 | | 668 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503516 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/13/2026 | 31 | 189,793 | 6115 | | 5,298 | | 5,298 | | 2,921 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506305 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/24/2026 | 32 | 180,507 | 5768 | | 4,315 | | 4,315 | | 6,807 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2406174 | | N/A | Equity/Index | CIBC | 09/13/2024 | 09/12/2025 | 54 | 305,000 | 5626 | 9,485 | | | 9,485 | | 16,327 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503524 | | N/A | Equity/Index | BMO | 02/19/2025 | 02/13/2026 | 5 | 30,612 | 6115 | | 911 | | 911 | | 521 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510305 | | N/A | Equity/Index | CIBC | 05/16/2025 | 05/08/2026 | 8 | 47,594 | 5660 | | 1,575 | | 1,575 | | 1,797 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506302 | | N/A | Equity/Index | RBC | 03/28/2025 | 03/20/2026 | 15 | 84,613 | 5668 | | 3,612 | | 3,612 | | 6,219 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512951 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/18/2026 | 8 | 48,584 | 5968 | | 2,444 | | 2,444 | | 2,983 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511912 | | N/A | Equity/Index | BMO | 06/09/2025 | 06/01/2026 | 7 | 42,111 | 5912 | | 1,228 | | 1,228 | | 1,435 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505767 | | N/A | Equity/Index | BMO | 03/20/2025 | 03/12/2026 | 26 | 147,797 | 5599 | | 6,996 | | 6,996 | | 11,000 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511570 | | N/A | Equity/Index | BMO | 06/04/2025 | 05/29/2026 | 122 | 729,755 | 5912 | | 22,540 | | 22,540 | | 27,280 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511560 | | N/A | Equity/Index | BMO | 06/04/2025 | 05/26/2026 | 40 | 239,264 | 5803 | | 7,726 | | 7,726 | | 8,968 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500846 | | N/A | Equity/Index | CIBC | 01/15/2025 | 01/13/2026 | 11 | 65,128 | 5836 | | 3,150 | | 3,150 | | 2,960 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510299 | | N/A | Equity/Index | CIBC | 05/16/2025 | 05/08/2026 | 10 | 59,493 | 5660 | | 1,877 | | 1,877 | | 2,132 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508726 | | N/A | Equity/Index | BMO | 04/28/2025 | 04/21/2026 | 6 | 33,039 | 5158 | | 2,006 | | 2,006 | | 2,803 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410035 | | N/A | Equity/Index | BMO | 12/09/2024 | 12/05/2025 | 37 | 225,048 | 6090 | 7,955 | | | 7,955 | | 1,057 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507433 | | N/A | Equity/Index | BMO | 04/11/2025 | 04/10/2026 | 19 | 100,000 | 5363 | | 2,301 | | 2,301 | | 3,618 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512620 | | N/A | Equity/Index | BNP | 06/18/2025 | 06/12/2026 | 6 | 36,000 | 5977 | | 1,061 | | 1,061 | | 1,257 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507126 | | N/A | Equity/Index | CIBC | 04/09/2025 | 04/02/2026 | 20 | 99,274 | 5397 | | 2,967 | | 2,967 | | 9,825 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500018 | | N/A | Equity/Index | RBC | 01/02/2025 | 12/22/2025 | 26 | 153,387 | 5931 | | 3,799 | | 3,799 | | 3,836 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507114 | | N/A | Equity/Index | CIBC | 04/09/2025 | 03/31/2026 | 19 | 94,310 | 5612 | | 1,242 | | 1,242 | | 4,595 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508081 | | N/A | Equity/Index | BNP | 04/21/2025 | 04/14/2026 | 44 | 226,160 | 5406 | | 7,368 | | 7,368 | | 20,585 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510981 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/22/2026 | 11 | 64,708 | 5803 | | 3,214 | | 3,214 | | 4,540 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2407396 | | N/A | Equity/Index | BMO | 10/18/2024 | 10/15/2025 | 195 | 1,142,345 | 5833 | 38,372 | | | 38,372 | | 33,481 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505787 | | N/A | Equity/Index | BMO | 03/20/2025 | 03/17/2026 | 34 | 193,273 | 5675 | | 8,447 | | 8,447 | | 14,282 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2405384 | | N/A | Equity/Index | BMO | 08/16/2024 | 08/15/2025 | 54 | 300,000 | 5554 | 9,330 | | | 9,330 | | 17,221 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2407663 | | N/A | Equity/Index | RBC | 10/25/2024 | 10/24/2025 | 335 | 1,948,913 | 5834 | 61,607 | | | 61,607 | | 63,296 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511916 | | N/A | Equity/Index | BMO | 06/09/2025 | 06/02/2026 | 11 | 66,174 | 5936 | | 3,161 | | 3,161 | | 4,187 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509170 | | N/A | Equity/Index | CIBC | 05/05/2025 | 04/29/2026 | 13 | 73,689 | 5561 | | 2,342 | | 2,342 | | 3,264 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509154 | | N/A | Equity/Index | CIBC | 05/05/2025 | 04/24/2026 | 6 | 34,010 | 5485 | | 1,819 | | 1,819 | | 2,640 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506314 | | N/A | Equity/Index | RBC | 03/28/2025 | 03/26/2026 | 10 | 56,409 | 5712 | | 2,255 | | 2,255 | | 4,153 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511568 | | N/A | Equity/Index | BMO | 06/04/2025 | 05/29/2026 | 9 | 53,834 | 5912 | | 2,572 | | 2,572 | | 3,495 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504735 | | N/A | Equity/Index | BMO | 03/05/2025 | 03/04/2026 | 15 | 86,379 | 5778 | | 1,992 | | 1,992 | | 2,698 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509816 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/01/2026 | 8 | 46,530 | 5687 | | 2,353 | | 2,353 | | 3,492 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502255 | | N/A | Equity/Index | BNP | 02/03/2025 | 01/22/2026 | 29 | 172,169 | 6086 | | 3,783 | | 3,783 | | 2,534 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509814 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/01/2026 | 25 | 145,406 | 5687 | | 7,089 | | 7,089 | | 10,145 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2500660 | | N/A | Equity/Index | CIBC | 01/13/2025 | 01/07/2026 | 17 | 98,779 | 5909 | | 2,943 | | 2,943 | | 3,022 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505208 | | N/A | Equity/Index | BMO | 03/12/2025 | 03/06/2026 | 72 | 402,941 | 5770 | | 7,629 | | 7,629 | | 12,957 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509806 | | N/A | Equity/Index | BMO | 05/12/2025 | 04/30/2026 | 22 | 127,958 | 5569 | | 3,769 | | 3,769 | | 4,720 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503535 | | N/A | Equity/Index | BMO | 02/19/2025 | 02/18/2026 | 19 | 116,325 | 6130 | | 3,224 | | 3,224 | | 1,799 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500663 | | N/A | Equity/Index | CIBC | 01/13/2025 | 01/08/2026 | 14 | 81,347 | 5918 | | 1,426 | | 1,426 | | 1,724 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510960 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/15/2026 | 37 | 217,653 | 5958 | | 5,738 | | 5,738 | | 8,262 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2411005 | | N/A | Equity/Index | RBC | 12/23/2024 | 12/19/2025 | 25 | 147,688 | 5931 | 3,191 | | | 3,191 | | 3,428 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509162 | | N/A | Equity/Index | CIBC | 05/05/2025 | 04/23/2026 | 18 | 102,031 | 5376 | | 3,223 | | 3,223 | | 4,076 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2405564 | | N/A | Equity/Index | RBC | 08/23/2024 | 08/15/2025 | 250 | 1,408,638 | 5430 | 52,775 | | | 52,775 | | 75,479 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512614 | | N/A | Equity/Index | BNP | 06/18/2025 | 06/08/2026 | 9 | 54,000 | 6000 | | 1,610 | | 1,610 | | 1,941 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502813 | | N/A | Equity/Index | CIBC | 02/10/2025 | 02/04/2026 | 16 | 96,968 | 6038 | | 2,787 | | 2,787 | | 1,891 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500661 | | N/A | Equity/Index | CIBC | 01/13/2025 | 01/08/2026 | 8 | 46,484 | 5918 | | 904 | | 904 | | 1,079 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510309 | | N/A | Equity/Index | CIBC | 05/16/2025 | 05/11/2026 | 8 | 47,594 | 5660 | | 2,840 | | 2,840 | | 3,443 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510316 | | N/A | Equity/Index | CIBC | 05/16/2025 | 05/13/2026 | 12 | 71,392 | 5887 | | 3,408 | | 3,408 | | 4,658 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502815 | | N/A | Equity/Index | CIBC | 02/10/2025 | 02/04/2026 | 10 | 60,605 | 6038 | | 2,552 | | 2,552 | | 1,297 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502256 | | N/A | Equity/Index | BNP | 02/03/2025 | 01/23/2026 | 13 | 77,179 | 6119 | | 1,481 | | 1,481 | | 964 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503529 | | N/A | Equity/Index | BMO | 02/19/2025 | 02/13/2026 | 36 | 220,405 | 6115 | | 9,181 | | 9,181 | | 4,220 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502270 | | N/A | Equity/Index | BNP | 02/03/2025 | 01/30/2026 | 42 | 249,348 | 6071 | | 5,460 | | 5,460 | | 4,958 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509167 | | N/A | Equity/Index | CIBC | 05/05/2025 | 04/28/2026 | 29 | 164,384 | 5529 | | 5,329 | | 5,329 | | 7,299 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512935 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/10/2026 | 13 | 78,949 | 6039 | | 3,121 | | 3,121 | | 3,888 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2409468 | | N/A | Equity/Index | CIBC | 12/02/2024 | 11/26/2025 | 40 | 241,560 | 5999 | 7,712 | | | 7,712 | | 3,832 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2405964 | | N/A | Equity/Index | BMO | 09/06/2024 | 08/22/2025 | 150 | 818,100 | 5596 | 21,482 | | | 21,482 | | 49,562 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512944 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/18/2026 | 15 | 91,095 | 5968 | | 2,489 | | 2,489 | | 2,693 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506312 | | N/A | Equity/Index | RBC | 03/28/2025 | 03/26/2026 | 16 | 90,254 | 5712 | | 2,422 | | 2,422 | | 3,702 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509810 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/01/2026 | 21 | 122,141 | 5604 | | 6,478 | | 6,478 | | 8,808 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512947 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/18/2026 | 46 | 279,358 | 5968 | | 9,414 | | 9,414 | | 10,362 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510967 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/18/2026 | 5 | 29,413 | 5958 | | 1,109 | | 1,109 | | 1,785 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510972 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/20/2026 | 11 | 64,708 | 5940 | | 1,770 | | 1,770 | | 2,373 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506316 | | N/A | Equity/Index | RBC | 03/28/2025 | 03/27/2026 | 50 | 282,043 | 5693 | | 7,991 | | 7,991 | | 12,146 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508078 | | N/A | Equity/Index | BNP | 04/21/2025 | 04/14/2026 | 19 | 97,660 | 5406 | | 1,859 | | 1,859 | | 4,148 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500837 | | N/A | Equity/Index | CIBC | 01/15/2025 | 01/09/2026 | 31 | 183,543 | 5827 | | 7,677 | | 7,677 | | 7,744 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500023 | | N/A | Equity/Index | RBC | 01/02/2025 | 12/26/2025 | 15 | 88,493 | 6038 | | 1,829 | | 1,829 | | 1,573 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510979 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/22/2026 | 18 | 105,885 | 5842 | | 4,911 | | 4,911 | | 7,091 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410497 | | N/A | Equity/Index | BMO | 12/16/2024 | 12/12/2025 | 40 | 243,020 | 6051 | 8,876 | | | 8,876 | | 2,548 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2408320 | | N/A | Equity/Index | RBC- | 11/08/2024 | 11/06/2025 | 275 | 1,649,216 | 5816 | 60,591 | | | 60,591 | | 50,862 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2411008 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/19/2025 | 23 | 135,873 | 5931 | 5,738 | | | 5,738 | | 3,866 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508714 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/17/2026 | 5 | 27,533 | 5283 | | 1,546 | | 1,546 | | 2,344 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507124 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 04/02/2026 | 10 | 49,637 | 5397 | | 780 | | 780 | | 1,953 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408810 | | N/A | Equity/Index | RBC- | 11/20/2024 | 11/17/2025 | 46 | 269,987 | 5871 | 9,031 | | | 9,031 | | 8,417 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502810 | | N/A | Equity/Index | CIBC- | 02/10/2025 | 02/03/2026 | 13 | 78,787 | 5995 | | 2,292 | | 2,292 | | 1,988 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502266 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/29/2026 | 13 | 77,179 | 6039 | | 1,881 | | 1,881 | | 1,766 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504235 | | N/A | Equity/Index | CIBC- | 02/27/2025 | 02/26/2026 | 28 | 166,232 | 5956 | | 4,593 | | 4,593 | | 5,007 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505772 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/13/2026 | 25 | 142,113 | 5639 | | 3,369 | | 3,369 | | 4,701 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509832 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/06/2026 | 49 | 284,996 | 5607 | | 15,802 | | 15,802 | | 21,658 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505770 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/13/2026 | 21 | 119,375 | 5522 | | 6,295 | | 6,295 | | 9,317 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504228 | | N/A | Equity/Index | CIBC- | 02/27/2025 | 02/24/2026 | 13 | 77,179 | 5983 | | 2,064 | | 2,064 | | 2,311 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507113 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 03/31/2026 | 17 | 84,383 | 5612 | | 1,068 | | 1,068 | | 3,878 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507122 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 04/02/2026 | 8 | 39,710 | 5671 | | 454 | | 454 | | 1,827 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509166 | | N/A | Equity/Index | CIBC- | 05/05/2025 | 04/28/2026 | 10 | 56,684 | 5529 | | 1,609 | | 1,609 | | 2,169 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506318 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/27/2026 | 18 | 101,535 | 5693 | | 4,172 | | 4,172 | | 7,651 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508071 | | N/A | Equity/Index | BNP- | 04/21/2025 | 04/10/2026 | 9 | 46,260 | 5363 | | 1,607 | | 1,607 | | 4,216 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502265 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/29/2026 | 32 | 189,979 | 6039 | | 3,695 | | 3,695 | | 3,788 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505774 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/13/2026 | 97 | 551,397 | 5639 | | 16,356 | | 16,356 | | 23,466 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509164 | | N/A | Equity/Index | CIBC- | 05/05/2025 | 04/27/2026 | 8 | 45,347 | 5525 | | 2,351 | | 2,351 | | 3,508 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505782 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/16/2026 | 9 | 51,161 | 5639 | | 2,425 | | 2,425 | | 4,020 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503528 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/13/2026 | 53 | 324,485 | 6115 | | 13,248 | | 13,248 | | 6,195 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2409472 | | N/A | Equity/Index | CIBC- | 12/02/2024 | 11/28/2025 | 50 | 301,950 | 6032 | 12,485 | | | 12,485 | | 3,869 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510962 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/15/2026 | 72 | 423,540 | 5958 | | 12,920 | | 12,920 | | 19,193 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2404999 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/31/2025 | 340 | 1,813,795 | 5471 | 45,115 | | | 45,115 | | 102,492 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2406878 | | N/A | Equity/Index | RBC- | 10/04/2024 | 09/25/2025 | 125 | 714,830 | 5722 | 24,786 | | | 24,786 | | 32,469 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502248 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/20/2026 | 21 | 124,674 | 5997 | | 4,473 | | 4,473 | | 3,337 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509807 | | N/A | Equity/Index | BMO- | 05/12/2025 | 04/30/2026 | 27 | 157,039 | 5569 | | 4,815 | | 4,815 | | 6,039 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511562 | | N/A | Equity/Index | BMO- | 06/04/2025 | 05/27/2026 | 6 | 35,890 | 5922 | | 1,212 | | 1,212 | | 1,491 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2411006 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/19/2025 | 49 | 289,468 | 5931 | 9,909 | | | 9,909 | | 7,350 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509823 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/04/2026 | 20 | 116,325 | 5687 | | 5,823 | | 5,823 | | 8,551 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2513114 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/17/2026 | 19 | 116,565 | 5983 | | 4,104 | | 4,104 | | 4,233 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2406175 | | N/A | Equity/Index | CIBC- | 09/13/2024 | 09/15/2025 | 36 | 205,000 | 5626 | 6,396 | | | 6,396 | | 10,955 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504693 | | N/A | Equity/Index | BMO- | 03/05/2025 | 03/05/2026 | 17 | 100,000 | 5843 | | 2,341 | | 2,341 | | 2,946 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2507558 | | N/A | Equity/Index | BNP- | 04/14/2025 | 04/07/2026 | 16 | 87,213 | 5062 | | 2,357 | | 2,357 | | 3,042 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512616 | | N/A | Equity/Index | BNP- | 06/18/2025 | 06/12/2026 | 22 | 132,000 | 6045 | | 3,172 | | 3,172 | | 3,828 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507134 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 04/02/2026 | 26 | 129,056 | 5074 | | 3,468 | | 3,468 | | 6,452 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502264 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/27/2026 | 21 | 124,674 | 6012 | | 4,403 | | 4,403 | | 3,478 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505778 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/16/2026 | 16 | 90,952 | 5639 | | 2,155 | | 2,155 | | 3,001 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504733 | | N/A | Equity/Index | BMO- | 03/05/2025 | 03/03/2026 | 11 | 63,345 | 5850 | | 1,617 | | 1,617 | | 2,371 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506303 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/20/2026 | 9 | 50,768 | 5668 | | 2,172 | | 2,172 | | 3,762 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408805 | | N/A | Equity/Index | RBC- | 11/20/2024 | 11/10/2025 | 45 | 264,118 | 5996 | 5,927 | | | 5,927 | | 2,290 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510314 | | N/A | Equity/Index | CIBC- | 05/16/2025 | 05/13/2026 | 8 | 47,594 | 5887 | | 1,184 | | 1,184 | | 1,430 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500022 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/24/2025 | 21 | 123,890 | 6040 | | 3,228 | | 3,228 | | 2,244 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503517 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/13/2026 | 12 | 73,468 | 6115 | | 3,032 | | 3,032 | | 1,304 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500662 | | N/A | Equity/Index | CIBC- | 01/13/2025 | 01/08/2026 | 9 | 52,295 | 5918 | | 1,299 | | 1,299 | | 1,435 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2513117 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/23/2026 | 34 | 208,590 | 6025 | | 6,590 | | 6,590 | | 6,789 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507105 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 03/27/2026 | 9 | 44,673 | 5581 | | 596 | | 596 | | 2,062 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504734 | | N/A | Equity/Index | BMO- | 03/05/2025 | 03/03/2026 | 14 | 80,620 | 5850 | | 3,077 | | 3,077 | | 4,599 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508727 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/22/2026 | 10 | 55,065 | 5288 | | 1,647 | | 1,647 | | 2,281 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508723 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/21/2026 | 19 | 104,624 | 5158 | | 3,131 | | 3,131 | | 4,085 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512610 | | N/A | Equity/Index | BNP- | 06/18/2025 | 06/05/2026 | 21 | 126,000 | 6000 | | 3,752 | | 3,752 | | 4,531 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500031 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/29/2025 | 47 | 277,277 | 5971 | | 6,554 | | 6,554 | | 6,818 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502267 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/29/2026 | 9 | 53,432 | 6039 | | 1,328 | | 1,328 | | 1,234 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2407395 | | N/A | Equity/Index | BMO- | 10/18/2024 | 10/07/2025 | 180 | 1,054,472 | 5713 | 44,806 | | | 44,806 | | 42,222 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510982 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/22/2026 | 42 | 247,065 | 5803 | | 9,505 | | 9,505 | | 12,190 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500654 | | N/A | Equity/Index | CIBC- | 01/13/2025 | 01/02/2026 | 10 | 58,105 | 5869 | | 2,183 | | 2,183 | | 2,632 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502820 | | N/A | Equity/Index | CIBC- | 02/10/2025 | 02/06/2026 | 56 | 339,388 | 6084 | | 13,198 | | 13,198 | | 5,544 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2404373 | | N/A | Equity/Index | BMO- | 07/12/2024 | 07/11/2025 | 170 | 958,015 | 5607 | 29,487 | | | 29,487 | | 31,713 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2411003 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/19/2025 | 27 | 159,503 | 5867 | 6,044 | | | 6,044 | | 5,892 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505769 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/13/2026 | 11 | 62,530 | 5522 | | 2,049 | | 2,049 | | 2,747 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505788 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/17/2026 | 11 | 62,530 | 5675 | | 2,796 | | 2,796 | | 4,776 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509820 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/04/2026 | 28 | 162,855 | 5687 | | 4,741 | | 4,741 | | 6,209 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506297 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/20/2026 | 10 | 56,409 | 5663 | | 1,537 | | 1,537 | | 2,233 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504230 | | N/A | Equity/Index | CIBC- | 02/27/2025 | 02/25/2026 | 15 | 89,053 | 5955 | | 2,070 | | 2,070 | | 2,299 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508716 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/17/2026 | 12 | 66,078 | 5283 | | 1,983 | | 1,983 | | 2,750 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2513116 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/22/2026 | 35 | 214,725 | 5968 | | 7,102 | | 7,102 | | 7,266 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508075 | | N/A | Equity/Index | BNP- | 04/21/2025 | 04/13/2026 | 24 | 123,360 | 5363 | | 2,472 | | 2,472 | | 5,238 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2505216 | | N/A | Equity/Index | BMO | 03/12/2025 | 03/10/2026 | 50 | 279,820 | 5615 | | 6,353 | | 6,353 | | 9,360 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2407151 | | N/A | Equity/Index | CIBC | 10/11/2024 | 10/10/2025 | 52 | 300,000 | 5815 | 9,780 | | | 9,780 | | 8,684 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410498 | | N/A | Equity/Index | BMO | 12/16/2024 | 12/12/2025 | 59 | 358,455 | 6051 | 13,092 | | | 13,092 | | 4,494 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500025 | | N/A | Equity/Index | RBC | 01/02/2025 | 12/26/2025 | 46 | 271,377 | 5971 | | 6,386 | | 6,386 | | 6,547 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504729 | | N/A | Equity/Index | BMO | 03/05/2025 | 03/02/2026 | 8 | 46,069 | 5955 | | 963 | | 963 | | 1,535 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509825 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/05/2026 | 15 | 87,244 | 5650 | | 2,600 | | 2,600 | | 3,344 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500842 | | N/A | Equity/Index | CIBC | 01/15/2025 | 01/12/2026 | 16 | 94,732 | 5827 | | 2,308 | | 2,308 | | 2,650 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410998 | | N/A | Equity/Index | RBC | 12/23/2024 | 12/16/2025 | 32 | 189,040 | 6074 | 3,316 | | | 3,316 | | 1,982 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510315 | | N/A | Equity/Index | CIBC | 05/16/2025 | 05/13/2026 | 8 | 47,594 | 5887 | | 1,478 | | 1,478 | | 1,829 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510319 | | N/A | Equity/Index | CIBC | 05/16/2025 | 05/14/2026 | 8 | 47,594 | 5893 | | 2,227 | | 2,227 | | 3,037 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502822 | | N/A | Equity/Index | CIBC | 02/10/2025 | 02/06/2026 | 81 | 490,901 | 6026 | | 17,388 | | 17,388 | | 10,730 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504232 | | N/A | Equity/Index | CIBC | 02/27/2025 | 02/25/2026 | 12 | 71,242 | 5955 | | 1,894 | | 1,894 | | 2,081 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511917 | | N/A | Equity/Index | BMO | 06/09/2025 | 06/03/2026 | 10 | 60,159 | 5970 | | 1,440 | | 1,440 | | 1,698 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503509 | | N/A | Equity/Index | BMO | 02/19/2025 | 01/21/2026 | 16 | 97,958 | 6049 | | 2,852 | | 2,852 | | 1,552 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2409466 | | N/A | Equity/Index | CIBC | 12/02/2024 | 11/25/2025 | 31 | 187,209 | 5987 | 5,638 | | | 5,638 | | 3,420 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509819 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/01/2026 | 25 | 145,406 | 5687 | | 7,368 | | 7,368 | | 10,918 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510974 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/20/2026 | 78 | 458,835 | 5940 | | 18,215 | | 18,215 | | 28,793 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507102 | | N/A | Equity/Index | CIBC | 04/09/2025 | 03/27/2026 | 6 | 29,782 | 5581 | | 575 | | 575 | | 2,577 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504725 | | N/A | Equity/Index | BMO | 03/05/2025 | 02/27/2026 | 8 | 46,069 | 5955 | | 949 | | 949 | | 1,468 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500027 | | N/A | Equity/Index | RBC | 01/02/2025 | 12/26/2025 | 18 | 106,191 | 5971 | | 3,472 | | 3,472 | | 2,804 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510317 | | N/A | Equity/Index | CIBC | 05/16/2025 | 05/14/2026 | 20 | 118,986 | 5893 | | 3,393 | | 3,393 | | 4,168 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508079 | | N/A | Equity/Index | BNP | 04/21/2025 | 04/14/2026 | 7 | 35,980 | 5406 | | 715 | | 715 | | 1,611 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511563 | | N/A | Equity/Index | BMO | 06/04/2025 | 05/28/2026 | 20 | 119,632 | 5889 | | 2,990 | | 2,990 | | 3,535 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508728 | | N/A | Equity/Index | BMO | 04/28/2025 | 04/22/2026 | 80 | 440,520 | 5288 | | 13,798 | | 13,798 | | 19,182 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510302 | | N/A | Equity/Index | CIBC | 05/16/2025 | 05/08/2026 | 7 | 41,645 | 5660 | | 1,809 | | 1,809 | | 2,109 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508729 | | N/A | Equity/Index | BMO | 04/28/2025 | 04/22/2026 | 12 | 66,078 | 5288 | | 2,257 | | 2,257 | | 3,157 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507128 | | N/A | Equity/Index | CIBC | 04/09/2025 | 04/02/2026 | 30 | 148,911 | 5074 | | 3,342 | | 3,342 | | 6,042 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510976 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/22/2026 | 8 | 47,060 | 5842 | | 1,162 | | 1,162 | | 1,427 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2405563 | | N/A | Equity/Index | RBC | 08/23/2024 | 08/08/2025 | 325 | 1,831,229 | 5300 | 91,926 | | | 91,926 | | 123,140 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510970 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/19/2026 | 13 | 76,473 | 5964 | | 2,860 | | 2,860 | | 4,617 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504236 | | N/A | Equity/Index | CIBC | 02/27/2025 | 02/26/2026 | 26 | 154,358 | 5956 | | 4,512 | | 4,512 | | 4,877 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507103 | | N/A | Equity/Index | CIBC | 04/09/2025 | 03/27/2026 | 13 | 64,528 | 5581 | | 1,269 | | 1,269 | | 5,820 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504220 | | N/A | Equity/Index | CIBC | 02/27/2025 | 02/20/2026 | 8 | 47,495 | 6013 | | 1,710 | | 1,710 | | 1,357 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502806 | | N/A | Equity/Index | CIBC | 02/10/2025 | 02/02/2026 | 8 | 48,484 | 6041 | | 1,406 | | 1,406 | | 1,196 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2502821 | | N/A | Equity/Index | CIBC | 02/10/2025 | 02/06/2026 | 7 | 42,424 | 6026 | | 1,890 | | 1,890 | | 971 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512612 | | N/A | Equity/Index | BNP | 06/18/2025 | 06/08/2026 | 15 | 90,000 | 6000 | | 2,259 | | 2,259 | | 2,687 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512949 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/18/2026 | 15 | 91,095 | 5968 | | 4,461 | | 4,461 | | 5,402 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508710 | | N/A | Equity/Index | BMO | 04/28/2025 | 04/17/2026 | 36 | 198,234 | 5283 | | 10,709 | | 10,709 | | 16,103 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410031 | | N/A | Equity/Index | BMO | 12/09/2024 | 12/02/2025 | 44 | 267,625 | 6047 | 9,066 | | | 9,066 | | 3,491 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500653 | | N/A | Equity/Index | CIBC | 01/13/2025 | 12/31/2025 | 18 | 104,589 | 5882 | | 2,120 | | 2,120 | | 2,842 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408989 | | N/A | Equity/Index | RBC | 11/22/2024 | 11/21/2025 | 68 | 403,000 | 5969 | 13,202 | | | 13,202 | | 6,243 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505212 | | N/A | Equity/Index | BMO | 03/12/2025 | 03/06/2026 | 39 | 218,260 | 5770 | | 4,703 | | 4,703 | | 8,173 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504224 | | N/A | Equity/Index | CIBC | 02/27/2025 | 02/20/2026 | 20 | 118,737 | 6013 | | 2,940 | | 2,940 | | 2,973 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508711 | | N/A | Equity/Index | BMO | 04/28/2025 | 04/17/2026 | 33 | 181,715 | 5283 | | 5,452 | | 5,452 | | 7,564 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500852 | | N/A | Equity/Index | CIBC | 01/15/2025 | 01/14/2026 | 13 | 76,970 | 5843 | | 2,529 | | 2,529 | | 2,829 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507115 | | N/A | Equity/Index | CIBC | 04/09/2025 | 03/31/2026 | 8 | 39,710 | 5612 | | 739 | | 739 | | 3,545 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507130 | | N/A | Equity/Index | CIBC | 04/09/2025 | 04/02/2026 | 10 | 49,637 | 5074 | | 2,162 | | 2,162 | | 4,563 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512618 | | N/A | Equity/Index | BNP | 06/18/2025 | 06/12/2026 | 3 | 18,000 | 5977 | | 395 | | 395 | | 460 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505786 | | N/A | Equity/Index | BMO | 03/20/2025 | 03/17/2026 | 79 | 449,076 | 5675 | | 12,458 | | 12,458 | | 18,069 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505792 | | N/A | Equity/Index | BMO | 03/20/2025 | 03/18/2026 | 21 | 119,375 | 5615 | | 5,734 | | 5,734 | | 9,142 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2406879 | | N/A | Equity/Index | RBC | 10/04/2024 | 09/30/2025 | 215 | 1,229,508 | 5759 | 39,958 | | | 39,958 | | 47,745 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2513120 | | N/A | Equity/Index | BMO | 06/26/2025 | 06/24/2026 | 81 | 496,935 | 6092 | | 22,381 | | 22,381 | | 26,170 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500657 | | N/A | Equity/Index | CIBC | 01/13/2025 | 01/05/2026 | 11 | 63,916 | 5942 | | 1,822 | | 1,822 | | 1,738 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511920 | | N/A | Equity/Index | BMO | 06/09/2025 | 06/03/2026 | 7 | 42,111 | 5970 | | 1,911 | | 1,911 | | 2,582 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507560 | | N/A | Equity/Index | BNP | 04/14/2025 | 04/08/2026 | 25 | 136,270 | 4983 | | 4,185 | | 4,185 | | 5,286 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506315 | | N/A | Equity/Index | RBC | 03/28/2025 | 03/27/2026 | 23 | 129,740 | 5693 | | 2,999 | | 2,999 | | 4,339 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410494 | | N/A | Equity/Index | BMO | 12/16/2024 | 12/11/2025 | 38 | 230,869 | 6084 | 7,066 | | | 7,066 | | 1,439 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502269 | | N/A | Equity/Index | BNP | 02/03/2025 | 01/30/2026 | 17 | 100,926 | 6041 | | 2,925 | | 2,925 | | 2,595 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500839 | | N/A | Equity/Index | CIBC | 01/15/2025 | 01/09/2026 | 53 | 313,800 | 5827 | | 9,864 | | 9,864 | | 10,707 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500021 | | N/A | Equity/Index | RBC | 01/02/2025 | 12/23/2025 | 58 | 342,171 | 5974 | | 12,123 | | 12,123 | | 8,119 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503515 | | N/A | Equity/Index | BMO | 02/19/2025 | 02/13/2026 | 12 | 73,468 | 6115 | | 1,722 | | 1,722 | | 1,015 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512934 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/10/2026 | 44 | 267,212 | 6039 | | 7,401 | | 7,401 | | 8,277 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504229 | | N/A | Equity/Index | CIBC | 02/27/2025 | 02/24/2026 | 14 | 83,116 | 5983 | | 3,250 | | 3,250 | | 3,117 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500028 | | N/A | Equity/Index | RBC | 01/02/2025 | 12/26/2025 | 37 | 218,282 | 5971 | | 4,402 | | 4,402 | | 4,818 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2406692 | | N/A | Equity/Index | RBC | 09/27/2024 | 09/19/2025 | 350 | 2,012,150 | 5667 | 69,734 | | | 69,734 | | 95,816 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512941 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/18/2026 | 8 | 48,584 | 5981 | | 1,500 | | 1,500 | | 1,645 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512605 | | N/A | Equity/Index | BNP | 06/18/2025 | 06/05/2026 | 16 | 96,000 | 5939 | | 2,406 | | 2,406 | | 2,799 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508712 | | N/A | Equity/Index | BMO | 04/28/2025 | 04/17/2026 | 5 | 27,533 | 5283 | | 943 | | 943 | | 1,323 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2509818 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/01/2026 | 9 | 52,346 | 5687 | | 1,845 | | 1,845 | | 2,480 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509168 | | N/A | Equity/Index | CIBC | 05/05/2025 | 04/28/2026 | 27 | 153,047 | 5529 | | 8,196 | | 8,196 | | 12,361 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507117 | | N/A | Equity/Index | CIBC | 04/09/2025 | 04/01/2026 | 7 | 34,746 | 5633 | | 427 | | 427 | | 1,607 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2405385 | | N/A | Equity/Index | BMO | 08/16/2024 | 08/18/2025 | 54 | 300,000 | 5554 | 9,359 | | | 9,359 | | 16,832 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505781 | | N/A | Equity/Index | BMO | 03/20/2025 | 03/16/2026 | 10 | 56,845 | 5639 | | 2,631 | | 2,631 | | 4,311 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510977 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/22/2026 | 10 | 58,825 | 5842 | | 1,808 | | 1,808 | | 2,286 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2404137 | | N/A | Equity/Index | BMO | 07/05/2024 | 07/07/2025 | 18 | 100,000 | 5567 | 3,339 | | | 3,339 | | 3,244 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408806 | | N/A | Equity/Index | RBC | 11/20/2024 | 11/11/2025 | 33 | 193,686 | 6001 | 5,459 | | | 5,459 | | 1,746 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510964 | | N/A | Equity/Index | BMO | 05/27/2025 | 05/18/2026 | 36 | 211,770 | 5958 | | 5,240 | | 5,240 | | 7,045 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505779 | | N/A | Equity/Index | BMO | 03/20/2025 | 03/16/2026 | 8 | 45,476 | 5639 | | 1,169 | | 1,169 | | 1,641 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510307 | | N/A | Equity/Index | CIBC | 05/16/2025 | 05/11/2026 | 5 | 29,747 | 5660 | | 984 | | 984 | | 1,122 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502247 | | N/A | Equity/Index | BNP | 02/03/2025 | 01/16/2026 | 13 | 77,179 | 5997 | | 1,887 | | 1,887 | | 1,872 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509811 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/01/2026 | 27 | 157,039 | 5604 | | 8,534 | | 8,534 | | 11,677 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2405562 | | N/A | Equity/Index | RBC | 08/23/2024 | 08/01/2025 | 120 | 676,146 | 5359 | 32,725 | | | 32,725 | | 44,833 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509809 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/01/2026 | 30 | 174,488 | 5604 | | 5,094 | | 5,094 | | 6,406 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509817 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/01/2026 | 35 | 203,569 | 5687 | | 5,906 | | 5,906 | | 7,763 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500851 | | N/A | Equity/Index | CIBC | 01/15/2025 | 01/14/2026 | 19 | 112,494 | 5843 | | 3,485 | | 3,485 | | 3,940 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502804 | | N/A | Equity/Index | CIBC | 02/10/2025 | 01/30/2026 | 8 | 48,484 | 6071 | | 1,898 | | 1,898 | | 1,045 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504226 | | N/A | Equity/Index | CIBC | 02/27/2025 | 02/23/2026 | 11 | 65,305 | 6013 | | 1,535 | | 1,535 | | 1,612 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505220 | | N/A | Equity/Index | BMO | 03/12/2025 | 03/11/2026 | 6 | 33,578 | 5572 | | 1,533 | | 1,533 | | 2,543 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502242 | | N/A | Equity/Index | BNP | 02/03/2025 | 01/13/2026 | 55 | 326,527 | 5836 | | 16,299 | | 16,299 | | 14,849 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504717 | | N/A | Equity/Index | BMO | 03/05/2025 | 02/25/2026 | 18 | 103,655 | 5955 | | 3,004 | | 3,004 | | 4,434 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500029 | | N/A | Equity/Index | RBC | 01/02/2025 | 12/26/2025 | 11 | 64,895 | 5971 | | 1,532 | | 1,532 | | 1,575 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2407150 | | N/A | Equity/Index | CIBC | 10/11/2024 | 10/10/2025 | 205 | 1,193,000 | 5815 | 38,773 | | | 38,773 | | 31,865 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500026 | | N/A | Equity/Index | RBC | 01/02/2025 | 12/26/2025 | 38 | 224,181 | 5971 | | 5,714 | | 5,714 | | 5,600 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502823 | | N/A | Equity/Index | CIBC | 02/10/2025 | 02/09/2026 | 28 | 169,694 | 6026 | | 6,020 | | 6,020 | | 4,402 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510311 | | N/A | Equity/Index | CIBC | 05/16/2025 | 05/12/2026 | 16 | 95,189 | 5844 | | 2,824 | | 2,824 | | 3,421 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508068 | | N/A | Equity/Index | BNP | 04/21/2025 | 04/10/2026 | 20 | 102,800 | 5268 | | 4,125 | | 4,125 | | 9,414 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509821 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/04/2026 | 8 | 46,530 | 5687 | | 1,645 | | 1,645 | | 2,204 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512621 | | N/A | Equity/Index | BNP | 06/18/2025 | 06/12/2026 | 34 | 204,000 | 5977 | | 6,015 | | 6,015 | | 7,121 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502252 | | N/A | Equity/Index | BNP | 02/03/2025 | 01/22/2026 | 17 | 100,926 | 6086 | | 1,771 | | 1,771 | | 1,361 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507559 | | N/A | Equity/Index | BNP | 04/14/2025 | 04/07/2026 | 12 | 65,410 | 5062 | | 2,289 | | 2,289 | | 2,986 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500847 | | N/A | Equity/Index | CIBC | 01/15/2025 | 01/13/2026 | 10 | 59,208 | 5836 | | 2,925 | | 2,925 | | 2,700 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2506309 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/25/2026 | 27 | 152,303 | 5777 | | 3,600 | | 3,600 | | 5,725 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508721 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/20/2026 | 13 | 71,585 | 5283 | | 2,554 | | 2,554 | | 3,584 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2409473 | | N/A | Equity/Index | CIBC- | 12/02/2024 | 11/04/2025 | 65 | 392,535 | 5713 | 11,135 | | | 11,135 | | 12,174 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512939 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 16 | 97,168 | 5981 | | 2,626 | | 2,626 | | 2,852 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503527 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/13/2026 | 6 | 36,734 | 6115 | | 1,089 | | 1,089 | | 622 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2411000 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/17/2025 | 21 | 124,058 | 6051 | 2,598 | | | 2,598 | | 1,686 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508072 | | N/A | Equity/Index | BNP- | 04/21/2025 | 04/10/2026 | 68 | 349,520 | 5363 | | 12,438 | | 12,438 | | 33,313 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2405565 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/21/2025 | 130 | 732,492 | 5604 | 28,904 | | | 28,904 | | 36,064 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509161 | | N/A | Equity/Index | CIBC- | 05/05/2025 | 04/24/2026 | 22 | 124,705 | 5525 | | 6,689 | | 6,689 | | 10,053 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510957 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/15/2026 | 12 | 70,590 | 5917 | | 1,973 | | 1,973 | | 2,633 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508085 | | N/A | Equity/Index | BNP- | 04/21/2025 | 04/15/2026 | 7 | 35,980 | 5397 | | 725 | | 725 | | 1,610 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504215 | | N/A | Equity/Index | CIBC- | 02/27/2025 | 02/19/2026 | 44 | 261,221 | 6144 | | 4,449 | | 4,449 | | 3,756 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512606 | | N/A | Equity/Index | BNP- | 06/18/2025 | 06/05/2026 | 22 | 132,000 | 5939 | | 4,330 | | 4,330 | | 5,128 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2407152 | | N/A | Equity/Index | CIBC- | 10/11/2024 | 10/13/2025 | 86 | 500,000 | 5815 | 16,299 | | | 16,299 | | 14,300 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509169 | | N/A | Equity/Index | CIBC- | 05/05/2025 | 04/29/2026 | 134 | 759,566 | 5561 | | 21,168 | | 21,168 | | 29,007 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505211 | | N/A | Equity/Index | BMO- | 03/12/2025 | 03/06/2026 | 9 | 50,368 | 5770 | | 954 | | 954 | | 1,615 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505207 | | N/A | Equity/Index | BMO- | 03/12/2025 | 03/06/2026 | 12 | 67,157 | 5739 | | 2,374 | | 2,374 | | 4,507 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508725 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/21/2026 | 7 | 38,546 | 5158 | | 2,247 | | 2,247 | | 3,115 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503520 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/13/2026 | 9 | 55,101 | 6115 | | 1,549 | | 1,549 | | 899 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511914 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/01/2026 | 40 | 240,634 | 5912 | | 9,954 | | 9,954 | | 12,505 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505217 | | N/A | Equity/Index | BMO- | 03/12/2025 | 03/10/2026 | 47 | 263,031 | 5615 | | 6,900 | | 6,900 | | 10,326 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502254 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/22/2026 | 31 | 184,042 | 6086 | | 3,974 | | 3,974 | | 2,694 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510297 | | N/A | Equity/Index | CIBC- | 05/16/2025 | 05/08/2026 | 9 | 53,544 | 5664 | | 3,185 | | 3,185 | | 3,869 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510306 | | N/A | Equity/Index | CIBC- | 05/16/2025 | 05/08/2026 | 11 | 65,442 | 5660 | | 2,367 | | 2,367 | | 2,716 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510956 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/15/2026 | 9 | 52,943 | 5917 | | 1,203 | | 1,203 | | 1,553 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504723 | | N/A | Equity/Index | BMO- | 03/05/2025 | 02/27/2026 | 51 | 293,689 | 5862 | | 10,675 | | 10,675 | | 16,328 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2409470 | | N/A | Equity/Index | CIBC- | 12/02/2024 | 11/28/2025 | 30 | 181,170 | 5999 | 4,689 | | | 4,689 | | 2,849 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512622 | | N/A | Equity/Index | BNP- | 06/18/2025 | 06/12/2026 | 7 | 42,000 | 5977 | | 1,746 | | 1,746 | | 2,154 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507116 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 04/01/2026 | 15 | 74,456 | 5633 | | 810 | | 810 | | 2,896 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2409469 | | N/A | Equity/Index | CIBC- | 12/02/2024 | 11/26/2025 | 32 | 193,248 | 5999 | 8,364 | | | 8,364 | | 3,088 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509153 | | N/A | Equity/Index | CIBC- | 05/05/2025 | 04/24/2026 | 14 | 79,358 | 5485 | | 4,082 | | 4,082 | | 5,865 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2513119 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/24/2026 | 22 | 134,970 | 6092 | | 3,519 | | 3,519 | | 3,621 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2512936 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/10/2026 | 39 | 236,847 | 6039 | | 10,433 | | 10,433 | | 13,437 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410034 | | N/A | Equity/Index | BMO- | 12/09/2024 | 12/05/2025 | 80 | 486,591 | 6075 | 18,748 | | | 18,748 | | 2,911 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2508709 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/17/2026 | 13 | 71,585 | 5283 | | 2,155 | | 2,155 | | 2,983 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508717 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/17/2026 | 11 | 60,572 | 5283 | | 3,142 | | 3,142 | | 4,670 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504722 | | N/A | Equity/Index | BMO- | 03/05/2025 | 02/27/2026 | 6 | 34,552 | 5862 | | 854 | | 854 | | 1,291 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2404372 | | N/A | Equity/Index | BMO- | 07/12/2024 | 07/03/2025 | 165 | 929,838 | 5527 | 39,026 | | | 39,026 | | 36,907 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500020 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/23/2025 | 40 | 235,980 | 5974 | | 5,608 | | 5,608 | | 5,235 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509824 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/05/2026 | 19 | 110,509 | 5650 | | 3,138 | | 3,138 | | 4,024 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504719 | | N/A | Equity/Index | BMO- | 03/05/2025 | 02/26/2026 | 9 | 51,827 | 5956 | | 1,502 | | 1,502 | | 2,209 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504732 | | N/A | Equity/Index | BMO- | 03/05/2025 | 03/03/2026 | 8 | 46,069 | 5850 | | 983 | | 983 | | 1,409 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2410496 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/12/2025 | 108 | 656,154 | 6051 | 28,461 | | | 28,461 | | 6,988 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507119 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 04/01/2026 | 4 | 19,855 | 5633 | | 346 | | 346 | | 1,687 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504219 | | N/A | Equity/Index | CIBC- | 02/27/2025 | 02/20/2026 | 16 | 94,990 | 6013 | | 2,415 | | 2,415 | | 2,339 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503519 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/13/2026 | 10 | 61,224 | 6115 | | 1,671 | | 1,671 | | 981 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507112 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 03/31/2026 | 6 | 29,782 | 5612 | | 336 | | 336 | | 1,162 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2408811 | | N/A | Equity/Index | RBC- | 11/20/2024 | 11/18/2025 | 85 | 498,889 | 5894 | 16,459 | | | 16,459 | | 12,744 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505789 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/18/2026 | 20 | 113,690 | 5615 | | 2,757 | | 2,757 | | 3,761 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509155 | | N/A | Equity/Index | CIBC- | 05/05/2025 | 04/24/2026 | 19 | 107,700 | 5485 | | 5,972 | | 5,972 | | 8,750 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505780 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/16/2026 | 14 | 79,583 | 5639 | | 2,368 | | 2,368 | | 3,378 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506311 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/25/2026 | 30 | 169,226 | 5777 | | 5,831 | | 5,831 | | 11,365 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511918 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/03/2026 | 5 | 30,079 | 5970 | | 899 | | 899 | | 1,078 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503518 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/13/2026 | 23 | 140,814 | 6115 | | 5,766 | | 5,766 | | 2,496 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507133 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 04/02/2026 | 10 | 49,637 | 5074 | | 1,171 | | 1,171 | | 2,130 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510310 | | N/A | Equity/Index | CIBC- | 05/16/2025 | 05/12/2026 | 44 | 261,769 | 5844 | | 6,718 | | 6,718 | | 8,025 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503525 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/13/2026 | 16 | 97,958 | 6115 | | 2,534 | | 2,534 | | 1,614 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502261 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/23/2026 | 24 | 142,484 | 6101 | | 2,935 | | 2,935 | | 2,327 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509826 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/05/2026 | 8 | 46,530 | 5650 | | 2,370 | | 2,370 | | 3,296 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509158 | | N/A | Equity/Index | CIBC- | 05/05/2025 | 04/24/2026 | 12 | 68,021 | 5525 | | 3,645 | | 3,645 | | 5,477 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511558 | | N/A | Equity/Index | BMO- | 06/04/2025 | 05/26/2026 | 9 | 53,834 | 5803 | | 1,265 | | 1,265 | | 1,445 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2506301 | | N/A | Equity/Index | RBC- | 03/28/2025 | 03/20/2026 | 30 | 169,226 | 5668 | | 4,187 | | 4,187 | | 5,913 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2505783 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/17/2026 | 6 | 34,107 | 5675 | | 782 | | 782 | | 1,108 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509152 | | N/A | Equity/Index | CIBC- | 05/05/2025 | 04/24/2026 | 6 | 34,010 | 5485 | | 887 | | 887 | | 1,162 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2502807 | | N/A | Equity/Index | CIBC- | 02/10/2025 | 02/02/2026 | 17 | 103,029 | 6041 | | 3,050 | | 3,050 | | 2,569 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511921 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/04/2026 | 7 | 42,111 | 5971 | | 1,161 | | 1,161 | | 1,384 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2503530 | | N/A | Equity/Index | BMO- | 02/19/2025 | 02/17/2026 | 17 | 104,080 | 6115 | | 2,449 | | 2,449 | | 1,644 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2500030 | | N/A | Equity/Index | RBC- | 01/02/2025 | 12/26/2025 | 27 | 159,287 | 5971 | | 4,261 | | 4,261 | | 4,070 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - ASIAN CAPPED TA2502811 | | N/A | Equity/Index | CIBC- | 02/10/2025 | 02/03/2026 | 14 | 84,847 | 5995 | | 3,900 | | 3,900 | | 2,533 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2511561 | | N/A | Equity/Index | BMO- | 06/04/2025 | 05/26/2026 | 14 | 83,742 | 5803 | | 3,357 | | 3,357 | | 3,971 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509815 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/01/2026 | 7 | 40,714 | 5687 | | 2,030 | | 2,030 | | 2,992 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2510978 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/22/2026 | 19 | 111,768 | 5842 | | 5,116 | | 5,116 | | 7,344 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2508067 | | N/A | Equity/Index | BNP- | 04/21/2025 | 04/10/2026 | 8 | 41,120 | 5268 | | 953 | | 953 | | 1,833 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2507123 | | N/A | Equity/Index | CIBC- | 04/09/2025 | 04/02/2026 | 15 | 74,456 | 5671 | | 899 | | 899 | | 3,725 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2509831 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/06/2026 | 9 | 52,346 | 5607 | | 2,096 | | 2,096 | | 2,719 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2513121 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/24/2026 | 22 | 134,970 | 6092 | | 6,148 | | 6,148 | | 7,204 | | | | | | | .0001 |
| S&P 500 - ASIAN CAPPED TA2504231 | | N/A | Equity/Index | CIBC- | 02/27/2025 | 02/25/2026 | 8 | 47,495 | 5955 | | 1,211 | | 1,211 | | 1,337 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508356 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/21/2026 | 1,093 | 5,951,385 | 5158 | | 234,525 | | 234,525 | | 305,016 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500218 | | N/A | Equity/Index | TOCC- | 01/06/2025 | 01/06/2026 | 300 | 1,792,614 | 5975 | | 53,783 | | 53,783 | | 60,810 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505933 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/19/2026 | 95 | 536,698 | 5675 | | 22,607 | | 22,607 | | 30,825 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506142 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/23/2026 | 249 | 1,435,112 | 5668 | | 43,936 | | 43,936 | | 53,450 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407388 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/20/2025 | 400 | 2,345,868 | 5865 | 105,102 | | | 105,102 | | 129,978 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404658 | | N/A | Equity/Index | BNP- | 07/23/2024 | 07/23/2025 | 72 | 400,000 | 5556 | 9,688 | | | 9,688 | | 15,027 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410588 | | N/A | Equity/Index | TOCC- | 12/17/2024 | 12/17/2025 | 100 | 605,061 | 6051 | 14,645 | | | 14,645 | | 15,753 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507672 | | N/A | Equity/Index | BAR- | 04/15/2025 | 04/15/2026 | 2,705 | 14,600,000 | 5397 | | 618,019 | | 618,019 | | 885,425 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507861 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/20/2026 | 800 | 4,226,160 | 5283 | | 120,036 | | 120,036 | | 175,452 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509866 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/08/2026 | 16 | 93,317 | 5664 | | 5,068 | | 5,068 | | 6,094 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503846 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/23/2026 | 700 | 4,209,191 | 6013 | | 268,139 | | 268,139 | | 296,374 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504967 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/19/2026 | 11 | 63,488 | 6144 | | 1,799 | | 1,799 | | 2,559 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407496 | | N/A | Equity/Index | TOCC- | 10/23/2024 | 10/23/2025 | 100 | 579,742 | 5797 | 18,206 | | | 18,206 | | 23,015 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503083 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/06/2026 | 58 | 350,784 | 5975 | | 8,175 | | 8,175 | | 8,780 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409828 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/23/2025 | 64 | 389,334 | 6060 | 5,621 | | | 5,621 | | 5,927 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511244 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 06/01/2026 | 200 | 1,182,338 | 5912 | | 49,661 | | 49,661 | | 58,089 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503166 | | N/A | Equity/Index | NTX- | 02/13/2025 | 02/13/2026 | 998 | 6,100,000 | 6115 | | 277,556 | | 277,556 | | 278,666 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408966 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/21/2025 | 200 | 1,193,868 | 5969 | 30,447 | | | 30,447 | | 34,715 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511624 | | N/A | Equity/Index | RBC- | 06/05/2025 | 06/03/2026 | 149 | 893,404 | 5970 | | 19,894 | | 19,894 | | 21,707 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404431 | | N/A | Equity/Index | BAR- | 07/15/2024 | 07/15/2025 | 373 | 2,100,000 | 5631 | 45,004 | | | 45,004 | | 70,375 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500988 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 984 | 5,900,000 | 5997 | | 117,111 | | 117,111 | | 127,197 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408763 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/14/2025 | 370 | 2,187,281 | 5871 | 121,027 | | | 121,027 | | 145,895 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405278 | | N/A | Equity/Index | BAR- | 08/13/2024 | 08/13/2025 | 55 | 300,000 | 5434 | 11,537 | | | 11,537 | | 18,410 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404531 | | N/A | Equity/Index | BAR- | 07/18/2024 | 07/18/2025 | 289 | 1,600,000 | 5545 | 75,248 | | | 75,248 | | 129,624 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2503861 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/10/2026 | 52 | 313,061 | 6066 | | 18,986 | | 18,986 | | 20,662 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511577 | | N/A | Equity/Index | BMO- | 06/04/2025 | 06/02/2026 | 1,530 | 9,149,584 | 5936 | | 518,930 | | 518,930 | | 592,153 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406209 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/15/2025 | 500 | 2,813,010 | 5626 | 159,643 | | | 159,643 | | 244,353 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408147 | | N/A | Equity/Index | BAR- | 11/06/2024 | 11/06/2025 | 810 | 4,800,000 | 5929 | 108,482 | | | 108,482 | | 127,636 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404449 | | N/A | Equity/Index | BMO- | 07/15/2024 | 07/11/2025 | 187 | 1,056,877 | 5585 | 61,897 | | | 61,897 | | 104,330 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509848 | | N/A | Equity/Index | BAR- | 05/12/2025 | 05/12/2026 | 2,324 | 13,584,000 | 5844 | | 558,706 | | 558,706 | | 691,482 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405160 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/11/2025 | 100 | 534,416 | 5344 | 28,219 | | | 28,219 | | 48,059 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506933 | | N/A | Equity/Index | CITI- | 04/07/2025 | 04/07/2026 | 198 | 1,000,000 | 5062 | | 108,400 | | 108,400 | | 267,415 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502437 | | N/A | Equity/Index | RBC- | 02/04/2025 | 01/30/2026 | 336 | 2,027,911 | 6796 | | 38,193 | | 38,193 | | 28,693 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500097 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/05/2026 | 100 | 594,247 | 5942 | | 14,680 | | 14,680 | | 17,109 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407380 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/17/2025 | 1,500 | 8,797,005 | 5865 | 531,353 | | | 531,353 | | 640,908 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512539 | | N/A | Equity/Index | RBC- | 06/18/2025 | 06/18/2026 | 300 | 1,795,000 | 5981 | | 42,542 | | 42,542 | | 46,783 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505651 | | N/A | Equity/Index | TOCC- | 03/18/2025 | 03/18/2026 | 200 | 1,122,932 | 5615 | | 38,631 | | 38,631 | | 51,599 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404532 | | N/A | Equity/Index | BAR- | 07/18/2024 | 07/18/2025 | 144 | 800,000 | 5545 | 39,143 | | | 39,143 | | 67,938 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512462 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/17/2026 | 101 | 603,000 | 5983 | | 18,573 | | 18,573 | | 20,566 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503010 | | N/A | Equity/Index | RBC- | 02/11/2025 | 02/05/2026 | 117 | 711,097 | 6061 | | 58,605 | | 58,605 | | 56,400 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507710 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/13/2026 | 218 | 1,176,873 | 5363 | | 32,844 | | 32,844 | | 45,368 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404768 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 73 | 400,000 | 5459 | 11,572 | | | 11,572 | | 18,571 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511796 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/03/2026 | 608 | 3,651,618 | 5970 | | 139,962 | | 139,962 | | 153,393 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409568 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/26/2025 | 95 | 574,513 | 6022 | 48,308 | | | 48,308 | | 40,649 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407397 | | N/A | Equity/Index | BNP- | 10/18/2024 | 10/03/2025 | 276 | 1,618,373 | 5700 | 70,546 | | | 70,546 | | 86,236 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511505 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | 252 | 1,507,086 | 5912 | | 66,009 | | 66,009 | | 73,955 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504421 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/19/2026 | 114 | 665,583 | 6144 | | 27,333 | | 27,333 | | 37,015 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410535 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/04/2025 | 39 | 237,120 | 6086 | 6,592 | | | 6,592 | | 6,841 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501682 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/05/2025 | 33 | 197,942 | 6702 | | 3,592 | | 3,592 | | 2,318 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407315 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/08/2025 | 274 | 1,602,379 | 5408 | 60,809 | | | 60,809 | | 73,655 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410537 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/04/2025 | 73 | 443,840 | 6086 | 14,493 | | | 14,493 | | 14,915 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408357 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/27/2025 | 25 | 149,974 | 5808 | 9,693 | | | 9,693 | | 10,833 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409966 | | N/A | Equity/Index | SG- | 12/06/2024 | 12/04/2025 | 67 | 407,796 | 6086 | 18,616 | | | 18,616 | | 18,366 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509409 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/18/2026 | 198 | 1,107,691 | 5615 | | 59,535 | | 59,535 | | 86,389 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509605 | | N/A | Equity/Index | BMO- | 05/09/2025 | 05/11/2026 | 200 | 1,133,000 | 5660 | | 107,523 | | 107,523 | | 176,126 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406507 | | N/A | Equity/Index | SG- | 09/24/2024 | 09/24/2025 | 87 | 500,000 | 5733 | 14,800 | | | 14,800 | | 19,904 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506846 | | N/A | Equity/Index | BMO- | 04/04/2025 | 03/31/2026 | 76 | 391,172 | 6202 | | 7,197 | | 7,197 | | 33,282 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2505432 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 3,032 | 17,100,000 | 5639 | | 364,231 | | 364,231 | | 476,159 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406440 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/17/2025 | 307 | 1,745,909 | 5635 | 104,850 | | | 104,850 | | 151,140 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502701 | | N/A | Equity/Index | BAR- | 02/07/2025 | 02/05/2026 | 324 | 1,952,424 | 6061 | | 73,146 | | 73,146 | | 79,604 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405145 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/08/2025 | 100 | 534,416 | 5344 | 16,996 | | | 16,996 | | 27,151 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410228 | | N/A | Equity/Index | BAR- | 12/11/2024 | 12/09/2025 | 2,234 | 13,591,656 | 6053 | 544,828 | | | 544,828 | | 561,102 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407179 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2025 | 86 | 500,000 | 5815 | 14,949 | | | 14,949 | | 18,972 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506016 | | N/A | Equity/Index | RBC- | 03/24/2025 | 03/24/2026 | 295 | 1,700,000 | 5768 | | 145,350 | | 145,350 | | 221,309 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404553 | | N/A | Equity/Index | TOCC- | 07/18/2024 | 07/15/2025 | 1,000 | 5,555,620 | 5631 | 225,176 | | | 225,176 | | 404,384 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405991 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/08/2025 | 100 | 540,842 | 5408 | 30,626 | | | 30,626 | | 50,705 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503874 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/19/2026 | 184 | 1,107,754 | 6144 | | 33,589 | | 33,589 | | 36,473 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502101 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 02/02/2026 | 100 | 604,053 | 6041 | | 35,098 | | 35,098 | | 37,532 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500175 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/26/2025 | 41 | 243,755 | 5971 | | 9,158 | | 9,158 | | 10,504 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405481 | | N/A | Equity/Index | BNP- | 08/21/2024 | 08/21/2025 | 854 | 4,800,000 | 5621 | 106,944 | | | 106,944 | | 154,035 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503047 | | N/A | Equity/Index | BAR- | 02/12/2025 | 02/12/2026 | 99 | 600,000 | 6052 | | 11,232 | | 11,232 | | 12,201 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404056 | | N/A | Equity/Index | BNP- | 07/01/2024 | 07/01/2025 | 237 | 1,300,000 | 5475 | 63,076 | | | 63,076 | | 110,457 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509244 | | N/A | Equity/Index | NGFP- | 05/06/2025 | 05/06/2026 | 202 | 1,130,000 | 5607 | | 109,599 | | 109,599 | | 185,721 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512692 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 200 | 1,196,000 | 5968 | | 40,354 | | 40,354 | | 44,868 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409926 | | N/A | Equity/Index | TOCC- | 12/06/2024 | 12/08/2025 | 100 | 609,027 | 6090 | 49,880 | | | 49,880 | | 38,856 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405700 | | N/A | Equity/Index | BAR- | 08/27/2024 | 08/22/2025 | 470 | 2,644,770 | 5571 | 163,217 | | | 163,217 | | 248,715 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511501 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | 36 | 215,298 | 5912 | | 4,720 | | 4,720 | | 5,145 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513087 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/26/2026 | 1,587 | 9,747,000 | 6141 | | 391,832 | | 391,832 | | 404,490 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505439 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 585 | 3,300,000 | 5639 | | 101,770 | | 101,770 | | 134,929 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510678 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/05/2026 | 57 | 334,265 | 5650 | | 22,831 | | 22,831 | | 26,915 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512701 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 501 | 2,990,000 | 5968 | | 166,872 | | 166,872 | | 192,590 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406202 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/15/2025 | 200 | 1,125,204 | 5626 | 34,301 | | | 34,301 | | 49,188 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501375 | | N/A | Equity/Index | RBC- | 01/23/2025 | 01/23/2026 | 294 | 1,800,000 | 6119 | | 147,960 | | 147,960 | | 125,117 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407066 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/03/2025 | 575 | 3,293,600 | 5751 | 142,623 | | | 142,623 | | 192,446 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407123 | | N/A | Equity/Index | BNP- | 10/10/2024 | 10/07/2025 | 58 | 335,240 | 5696 | 17,890 | | | 17,890 | | 23,141 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511889 | | N/A | Equity/Index | TOCC- | 06/09/2025 | 06/09/2026 | 200 | 1,201,176 | 6006 | | 28,231 | | 28,231 | | 31,116 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408314 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/10/2025 | 100 | 599,554 | 5996 | 26,802 | | | 26,802 | | 29,760 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406274 | | N/A | Equity/Index | BAR- | 09/16/2024 | 09/11/2025 | 536 | 3,008,836 | 5554 | 134,777 | | | 134,777 | | 193,972 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504106 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/26/2026 | 101 | 600,000 | 5956 | | 35,052 | | 35,052 | | 40,538 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404571 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/18/2025 | 100 | 550,500 | 5505 | 10,847 | | | 10,847 | | 16,872 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2500782 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/12/2026 | 199 | 1,164,986 | 5827 | | 73,314 | | 73,314 | | 90,754 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506570 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/30/2026 | 162 | 916,434 | 5581 | | 54,161 | | 54,161 | | 73,540 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500962 | | N/A | Equity/Index | BAR- | 01/16/2025 | 01/14/2026 | 191 | 1,136,868 | 5843 | | 39,052 | | 39,052 | | 44,361 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506807 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/02/2026 | 2,200 | 11,162,976 | 5074 | | 457,722 | | 457,722 | | 717,665 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511522 | | N/A | Equity/Index | SG- | 06/03/2025 | 06/01/2026 | 99 | 592,070 | 5912 | | 37,658 | | 37,658 | | 43,151 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502082 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 01/30/2026 | 500 | 3,020,265 | 6041 | | 58,903 | | 58,903 | | 64,562 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508670 | | N/A | Equity/Index | BAR- | 04/28/2025 | 04/28/2026 | 199 | 1,100,000 | 5529 | | 32,108 | | 32,108 | | 43,712 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505927 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/12/2026 | 22 | 124,288 | 5599 | | 4,688 | | 4,688 | | 6,157 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501154 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/09/2026 | 6 | 36,066 | 6244 | | 376 | | 376 | | 409 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404353 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/11/2025 | 356 | 2,000,000 | 5615 | 61,322 | | | 61,322 | | 98,866 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411061 | | N/A | Equity/Index | NGFP- | 12/23/2024 | 12/16/2025 | 44 | 261,855 | 6074 | 19,012 | | | 19,012 | | 18,186 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408960 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/24/2025 | 100 | 596,934 | 5969 | 50,263 | | | 50,263 | | 46,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409955 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/08/2025 | 131 | 800,000 | 6090 | 48,841 | | | 48,841 | | 45,356 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404507 | | N/A | Equity/Index | BMO- | 07/17/2024 | 07/17/2025 | 72 | 400,000 | 5588 | 11,000 | | | 11,000 | | 17,450 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505484 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/06/2026 | 101 | 568,494 | 5770 | | 19,686 | | 19,686 | | 27,918 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409884 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/14/2025 | 94 | 571,835 | 5871 | 35,947 | | | 35,947 | | 37,435 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406155 | | N/A | Equity/Index | BAR- | 09/12/2024 | 09/09/2025 | 26 | 145,272 | 5657 | 6,958 | | | 6,958 | | 10,982 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407631 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/27/2025 | 551 | 3,200,000 | 5808 | 144,029 | | | 144,029 | | 183,892 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506829 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 26 | 132,820 | 5671 | | 4,583 | | 4,583 | | 10,913 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408294 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/07/2025 | 100 | 599,554 | 5996 | 14,871 | | | 14,871 | | 16,823 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409569 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/28/2025 | 70 | 423,325 | 6032 | 35,203 | | | 35,203 | | 29,551 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508884 | | N/A | Equity/Index | NTX- | 05/01/2025 | 05/01/2026 | 196 | 1,100,000 | 5604 | | 58,882 | | 58,882 | | 82,058 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404603 | | N/A | Equity/Index | BAR- | 07/19/2024 | 07/17/2025 | 116 | 639,717 | 5588 | 20,167 | | | 20,167 | | 34,494 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405999 | | N/A | Equity/Index | BAR- | 09/06/2024 | 09/03/2025 | 1,258 | 6,800,496 | 5529 | 271,967 | | | 271,967 | | 463,812 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504799 | | N/A | Equity/Index | BAR- | 03/06/2025 | 03/04/2026 | 168 | 972,384 | 5778 | | 31,300 | | 31,300 | | 38,842 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406032 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/29/2025 | 247 | 1,335,233 | 5648 | 33,259 | | | 33,259 | | 58,652 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501007 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/20/2026 | 200 | 1,200,000 | 5997 | | 37,669 | | 37,669 | | 41,513 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504396 | | N/A | Equity/Index | BAR- | 02/28/2025 | 03/02/2026 | 101 | 600,000 | 5955 | | 11,159 | | 11,159 | | 12,718 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406102 | | N/A | Equity/Index | RBC- | 09/10/2024 | 09/05/2025 | 80 | 439,104 | 5408 | 27,593 | | | 27,593 | | 43,464 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405850 | | N/A | Equity/Index | BNP- | 08/30/2024 | 08/29/2025 | 354 | 2,000,000 | 5648 | 105,459 | | | 105,459 | | 157,561 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406428 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/11/2025 | 63 | 358,281 | 5554 | 12,347 | | | 12,347 | | 16,407 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407079 | | N/A | Equity/Index | SG- | 10/09/2024 | 10/09/2025 | 69 | 400,000 | 5792 | 10,320 | | | 10,320 | | 13,058 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406336 | | N/A | Equity/Index | SG- | 09/18/2024 | 09/12/2025 | 89 | 501,337 | 5596 | 30,596 | | | 30,596 | | 45,756 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2508552 | | N/A | Equity/Index | BMO- | 04/25/2025 | 03/24/2026 | 200 | 1,104,950 | 5768 | | 37,684 | | 37,684 | | 59,903 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509979 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/05/2026 | 10 | 58,876 | 5650 | | 1,906 | | 1,906 | | 2,133 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406704 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/23/2025 | 110 | 631,938 | 5719 | 52,984 | | | 52,984 | | 64,944 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404975 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/01/2025 | 1,141 | 6,100,000 | 5347 | 113,521 | | | 113,521 | | 179,382 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408665 | | N/A | Equity/Index | BAR- | 11/15/2024 | 11/13/2025 | 238 | 1,397,607 | 5985 | 70,855 | | | 70,855 | | 85,078 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505935 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/19/2026 | 439 | 2,480,109 | 5675 | | 133,671 | | 133,671 | | 189,230 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411561 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 21 | 123,792 | 5971 | 5,586 | | | 5,586 | | 6,716 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501792 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/23/2026 | 199 | 1,207,731 | 6119 | | 44,146 | | 44,146 | | 46,739 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409511 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/26/2025 | 109 | 659,205 | 6022 | 26,383 | | | 26,383 | | 27,935 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506676 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/01/2026 | 210 | 1,147,860 | 5633 | | 47,750 | | 47,750 | | 74,131 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406594 | | N/A | Equity/Index | RBC- | 09/26/2024 | 09/23/2025 | 3,257 | 18,727,099 | 5719 | 816,041 | | | 816,041 | | 1,104,184 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408640 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 51 | 300,000 | 5871 | 7,709 | | | 7,709 | | 9,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505502 | | N/A | Equity/Index | RBC- | 03/14/2025 | 03/03/2026 | 24 | 135,149 | 6240 | | 4,150 | | 4,150 | | 9,223 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511438 | | N/A | Equity/Index | BMO- | 06/02/2025 | 05/29/2026 | 650 | 3,844,913 | 5912 | | 145,535 | | 145,535 | | 167,806 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513043 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/25/2026 | 200 | 1,218,000 | 6092 | | 28,866 | | 28,866 | | 30,179 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501124 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/05/2026 | 10 | 60,110 | 5942 | | 3,623 | | 3,623 | | 3,983 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501148 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/09/2026 | 27 | 162,296 | 5827 | | 9,935 | | 9,935 | | 10,959 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409861 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/04/2025 | 80 | 486,668 | 6126 | 8,327 | | | 8,327 | | 8,660 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407252 | | N/A | Equity/Index | BMO- | 10/15/2024 | 10/10/2025 | 417 | 2,427,703 | 5780 | 106,969 | | | 106,969 | | 136,619 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406884 | | N/A | Equity/Index | BAR- | 10/04/2024 | 09/19/2025 | 65 | 371,712 | 5714 | 14,252 | | | 14,252 | | 19,169 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506324 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 305 | 1,700,000 | 5581 | | 47,839 | | 47,839 | | 63,587 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506491 | | N/A | Equity/Index | BAR- | 03/31/2025 | 03/31/2026 | 1,194 | 6,700,000 | 5612 | | 131,986 | | 131,986 | | 173,499 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406342 | | N/A | Equity/Index | SG- | 09/18/2024 | 09/16/2025 | 191 | 1,075,903 | 5633 | 43,330 | | | 43,330 | | 62,128 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509990 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/07/2026 | 35 | 206,064 | 5631 | | 7,830 | | 7,830 | | 8,798 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508331 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/24/2026 | 2,644 | 14,500,000 | 5485 | | 856,076 | | 856,076 | | 1,283,579 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410390 | | N/A | Equity/Index | BMO- | 12/13/2024 | 12/12/2025 | 424 | 2,565,000 | 6067 | 210,254 | | | 210,254 | | 174,766 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404691 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/22/2025 | 500 | 2,732,000 | 5564 | 144,803 | | | 144,803 | | 281,723 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405020 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/31/2025 | 219 | 1,166,453 | 5522 | 56,662 | | | 56,662 | | 122,592 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504649 | | N/A | Equity/Index | BAR- | 03/04/2025 | 02/27/2026 | 1,019 | 5,919,116 | 5955 | | 299,841 | | 299,841 | | 400,140 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504955 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/09/2026 | 500 | 2,885,100 | 5770 | | 62,038 | | 62,038 | | 77,421 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500185 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/29/2025 | 7 | 41,617 | 6087 | | 2,052 | | 2,052 | | 2,335 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509298 | | N/A | Equity/Index | BMO- | 05/06/2025 | 03/13/2026 | 44 | 247,456 | 5522 | | 6,409 | | 6,409 | | 8,235 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511128 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/26/2026 | 139 | 821,355 | 5803 | | 36,023 | | 36,023 | | 41,331 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410445 | | N/A | Equity/Index | BMO- | 12/13/2024 | 12/10/2025 | 210 | 1,272,495 | 6035 | 109,486 | | | 109,486 | | 91,168 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404430 | | N/A | Equity/Index | BAR | 07/15/2024 | 07/15/2025 | 107 | 600,000 | 5631 | 10,968 | | | 10,968 | | 17,762 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404857 | | N/A | Equity/Index | BNP | 07/30/2024 | 07/30/2025 | 497 | 2,700,000 | 5436 | 51,138 | | | 51,138 | | 79,141 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408656 | | N/A | Equity/Index | BAR | 11/15/2024 | 10/31/2025 | 261 | 1,532,670 | 5705 | 75,706 | | | 75,706 | | 90,581 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501825 | | N/A | Equity/Index | RBC | 01/29/2025 | 01/27/2026 | 90 | 544,122 | 6012 | | 35,369 | | 35,369 | | 37,413 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502922 | | N/A | Equity/Index | BAR | 02/11/2025 | 02/11/2026 | 807 | 4,900,000 | 6069 | | 110,443 | | 110,443 | | 117,816 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502024 | | N/A | Equity/Index | BAR | 01/30/2025 | 01/28/2026 | 128 | 776,835 | 6068 | | 22,693 | | 22,693 | | 24,201 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500098 | | N/A | Equity/Index | TOCC | 01/03/2025 | 01/05/2026 | 200 | 1,188,494 | 5942 | | 35,301 | | 35,301 | | 41,182 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500105 | | N/A | Equity/Index | TOCC | 01/03/2025 | 01/05/2026 | 1,200 | 7,130,964 | 5942 | | 457,111 | | 457,111 | | 520,489 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501928 | | N/A | Equity/Index | BAR | 01/30/2025 | 12/16/2025 | 28 | 169,933 | 6074 | | 9,374 | | 9,374 | | 9,615 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509864 | | N/A | Equity/Index | BMO | 05/12/2025 | 05/08/2026 | 664 | 3,872,654 | 5664 | | 156,113 | | 156,113 | | 184,054 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407262 | | N/A | Equity/Index | TOCC | 10/16/2024 | 10/16/2025 | 900 | 5,258,223 | 5842 | 118,850 | | | 118,850 | | 146,621 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504990 | | N/A | Equity/Index | BAR | 03/07/2025 | 03/05/2026 | 25 | 144,291 | 5843 | | 5,407 | | 5,407 | | 6,927 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405066 | | N/A | Equity/Index | RBC | 08/06/2024 | 07/31/2025 | 19 | 100,567 | 5668 | 3,143 | | | 3,143 | | 7,283 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405245 | | N/A | Equity/Index | RBC | 08/12/2024 | 08/07/2025 | 31 | 166,356 | 5200 | 11,882 | | | 11,882 | | 19,278 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504966 | | N/A | Equity/Index | BAR | 03/07/2025 | 02/19/2026 | 232 | 1,339,019 | 6144 | | 22,724 | | 22,724 | | 30,963 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405501 | | N/A | Equity/Index | RBC | 08/22/2024 | 08/22/2025 | 144 | 800,000 | 5571 | 15,824 | | | 15,824 | | 22,653 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504146 | | N/A | Equity/Index | BAR | 02/26/2025 | 02/24/2026 | 107 | 641,465 | 5983 | | 27,149 | | 27,149 | | 30,404 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404777 | | N/A | Equity/Index | BNP | 07/26/2024 | 07/28/2025 | 916 | 5,000,000 | 5459 | 108,650 | | | 108,650 | | 171,231 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409847 | | N/A | Equity/Index | RBC | 12/05/2024 | 10/30/2025 | 83 | 504,918 | 6008 | 13,966 | | | 13,966 | | 14,776 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405211 | | N/A | Equity/Index | BAR | 08/09/2024 | 07/31/2025 | 651 | 3,459,700 | 5522 | 121,893 | | | 121,893 | | 237,791 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405042 | | N/A | Equity/Index | RBC | 08/05/2024 | 08/01/2025 | 535 | 2,790,389 | 5347 | 130,652 | | | 130,652 | | 246,969 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407763 | | N/A | Equity/Index | BAR | 10/29/2024 | 10/24/2025 | 641 | 3,745,991 | 5808 | 222,773 | | | 222,773 | | 276,174 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509686 | | N/A | Equity/Index | BAR | 05/09/2025 | 05/07/2026 | 180 | 1,018,290 | 5631 | | 28,505 | | 28,505 | | 36,567 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510723 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/15/2026 | 707 | 4,146,060 | 6240 | | 16,622 | | 16,622 | | 19,645 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501932 | | N/A | Equity/Index | BAR | 01/30/2025 | 12/19/2025 | 341 | 2,069,538 | 5867 | | 96,442 | | 96,442 | | 103,910 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411635 | | N/A | Equity/Index | RBC | 12/31/2024 | 09/05/2025 | 110 | 647,130 | 5503 | 46,473 | | | 46,473 | | 57,375 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505691 | | N/A | Equity/Index | BAR | 03/18/2025 | 03/13/2026 | 565 | 3,174,001 | 5639 | | 128,882 | | 128,882 | | 176,743 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504142 | | N/A | Equity/Index | BAR | 02/26/2025 | 02/24/2026 | 39 | 233,805 | 5983 | | 5,221 | | 5,221 | | 5,789 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505166 | | N/A | Equity/Index | NTX | 03/11/2025 | 03/06/2026 | 458 | 2,560,392 | 5770 | | 126,889 | | 126,889 | | 194,992 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406874 | | N/A | Equity/Index | BAR | 10/04/2024 | 10/06/2025 | 70 | 400,000 | 5751 | 21,399 | | | 21,399 | | 28,778 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410370 | | N/A | Equity/Index | BAR | 12/13/2024 | 12/12/2025 | 149 | 900,000 | 6051 | 30,420 | | | 30,420 | | 32,574 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411278 | | N/A | Equity/Index | BAR | 12/27/2024 | 12/29/2025 | 318 | 1,900,000 | 5971 | 87,247 | | | 87,247 | | 97,660 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510150 | | N/A | Equity/Index | NTX | 05/15/2025 | 05/12/2026 | 966 | 5,717,657 | 5844 | | 327,271 | | 327,271 | | 386,847 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500200 | | N/A | Equity/Index | RBC | 01/03/2025 | 12/31/2025 | 517 | 3,073,694 | 5882 | | 177,714 | | 177,714 | | 203,847 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2408655 | | N/A | Equity/Index | BAR- | 11/15/2024 | 10/28/2025 | 143 | 839,739 | 5824 | 35,227 | | | 35,227 | | 42,873 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510330 | | N/A | Equity/Index | BAR- | 05/16/2025 | 03/13/2026 | 40 | 237,880 | 6043 | | 16,338 | | 16,338 | | 21,343 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500696 | | N/A | Equity/Index | BAR- | 01/13/2025 | 01/08/2026 | 1,040 | 6,055,712 | 5918 | | 312,416 | | 312,416 | | 402,708 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508461 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 199 | 1,100,000 | 5525 | | 64,031 | | 64,031 | | 94,395 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410143 | | N/A | Equity/Index | TOCC- | 12/10/2024 | 12/10/2025 | 300 | 1,810,473 | 6035 | 53,957 | | | 53,957 | | 58,320 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407118 | | N/A | Equity/Index | BAR- | 10/10/2024 | 10/10/2025 | 87 | 500,000 | 5780 | 29,858 | | | 29,858 | | 38,894 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511187 | | N/A | Equity/Index | NTX- | 05/29/2025 | 05/27/2026 | 710 | 4,192,728 | 5922 | | 228,719 | | 228,719 | | 274,119 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508338 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/15/2026 | 114 | 620,730 | 5397 | | 22,782 | | 22,782 | | 31,836 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410943 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/11/2025 | 68 | 404,689 | 6084 | 11,874 | | | 11,874 | | 13,443 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411009 | | N/A | Equity/Index | TOCC- | 12/23/2024 | 12/23/2025 | 100 | 597,407 | 5974 | 11,711 | | | 11,711 | | 13,235 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500536 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/09/2026 | 1,527 | 8,900,000 | 5827 | | 199,626 | | 199,626 | | 240,922 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503559 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/17/2026 | 67 | 410,978 | 6115 | | 12,382 | | 12,382 | | 12,495 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500541 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/09/2026 | 206 | 1,200,000 | 5827 | | 40,753 | | 40,753 | | 49,858 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510007 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 36 | 211,952 | 5664 | | 12,722 | | 12,722 | | 14,790 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410563 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/08/2025 | 23 | 139,840 | 6090 | 8,752 | | | 8,752 | | 8,037 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411142 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | 17 | 102,327 | 6113 | 7,541 | | | 7,541 | | 6,615 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406856 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/03/2025 | 469 | 2,700,000 | 5751 | 81,272 | | | 81,272 | | 105,870 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511125 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/26/2026 | 59 | 348,633 | 5803 | | 7,463 | | 7,463 | | 8,294 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406899 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/02/2025 | 97 | 554,708 | 5710 | 32,397 | | | 32,397 | | 44,483 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501778 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/22/2026 | 122 | 740,418 | 6086 | | 27,596 | | 27,596 | | 29,336 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405445 | | N/A | Equity/Index | TOCC- | 08/20/2024 | 08/15/2025 | 100 | 560,222 | 5543 | 31,175 | | | 31,175 | | 48,309 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410195 | | N/A | Equity/Index | BAR- | 12/10/2024 | 12/05/2025 | 41 | 247,374 | 6090 | 12,693 | | | 12,693 | | 12,852 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512239 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/15/2026 | 101 | 605,000 | 5977 | | 14,399 | | 14,399 | | 15,771 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405375 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/18/2025 | 702 | 3,900,000 | 5554 | 86,425 | | | 86,425 | | 127,825 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408026 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/17/2025 | 17 | 97,291 | 5841 | 6,856 | | | 6,856 | | 8,810 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407668 | | N/A | Equity/Index | TOCC- | 10/28/2024 | 10/28/2025 | 1,400 | 8,152,928 | 5824 | 185,900 | | | 185,900 | | 228,516 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508321 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/24/2026 | 1,076 | 5,900,000 | 5485 | | 113,165 | | 113,165 | | 155,356 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506342 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/30/2026 | 108 | 600,000 | 5581 | | 18,522 | | 18,522 | | 24,739 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404814 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/18/2025 | 200 | 1,091,334 | 5545 | 42,946 | | | 42,946 | | 78,454 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405320 | | N/A | Equity/Index | SG- | 08/15/2024 | 08/15/2025 | 144 | 800,000 | 5543 | 15,360 | | | 15,360 | | 22,582 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406064 | | N/A | Equity/Index | RBC- | 09/09/2024 | 08/29/2025 | 92 | 501,404 | 5752 | 25,697 | | | 25,697 | | 48,688 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513391 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/26/2026 | 290 | 1,792,911 | 6141 | | 39,573 | | 39,573 | | 39,708 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512381 | | N/A | Equity/Index | CITI- | 06/16/2025 | 06/16/2026 | 1,981 | 11,954,000 | 6033 | | 480,906 | | 480,906 | | 529,738 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408359 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/28/2025 | 150 | 899,843 | 5824 | 54,665 | | | 54,665 | | 61,277 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2409390 | | N/A | Equity/Index | TOCC- | 11/29/2024 | 11/28/2025 | 500 | 3,016,190 | 6032 | 247,934 | | | 247,934 | | 209,346 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508752 | | N/A | Equity/Index | BAR- | 04/29/2025 | 04/29/2026 | 593 | 3,300,000 | 5561 | | 59,926 | | 59,926 | | 79,022 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506801 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/02/2026 | 1,700 | 8,625,936 | 5074 | | 165,640 | | 165,640 | | 244,378 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408530 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/13/2025 | 50 | 300,000 | 5985 | 11,325 | | | 11,325 | | 12,787 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509394 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/17/2026 | 25 | 139,860 | 5675 | | 3,836 | | 3,836 | | 5,292 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411674 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/26/2025 | 29 | 170,607 | 6022 | 8,032 | | | 8,032 | | 9,794 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506966 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 46 | 234,600 | 5671 | | 7,709 | | 7,709 | | 19,123 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501948 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/19/2025 | 91 | 552,281 | 6147 | | 15,907 | | 15,907 | | 16,869 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409932 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/05/2025 | 361 | 2,200,000 | 6090 | 68,507 | | | 68,507 | | 70,749 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408583 | | N/A | Equity/Index | BAR- | 11/14/2024 | 11/14/2025 | 50 | 300,000 | 5949 | 18,376 | | | 18,376 | | 20,515 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411143 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/23/2025 | 78 | 469,502 | 5974 | 42,051 | | | 42,051 | | 38,565 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503099 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/15/2026 | 33 | 199,584 | 5950 | | 8,608 | | 8,608 | | 9,265 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411133 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/24/2025 | 99 | 600,000 | 6040 | 18,907 | | | 18,907 | | 20,108 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410641 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 111 | 671,550 | 6051 | 43,068 | | | 43,068 | | 41,647 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406741 | | N/A | Equity/Index | BAR- | 10/01/2024 | 09/25/2025 | 78 | 445,992 | 5722 | 18,130 | | | 18,130 | | 24,662 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502296 | | N/A | Equity/Index | TOCC- | 02/03/2025 | 02/03/2026 | 800 | 4,795,656 | 5995 | | 107,908 | | 107,908 | | 120,704 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407227 | | N/A | Equity/Index | BNP- | 10/14/2024 | 10/08/2025 | 80 | 468,620 | 5751 | 44,786 | | | 44,786 | | 46,585 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405919 | | N/A | Equity/Index | BAR- | 09/04/2024 | 09/04/2025 | 72 | 400,000 | 5520 | 11,160 | | | 11,160 | | 16,247 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411441 | | N/A | Equity/Index | TOCC- | 12/30/2024 | 12/30/2025 | 400 | 2,362,776 | 5907 | 198,003 | | | 198,003 | | 221,610 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411064 | | N/A | Equity/Index | NGFP- | 12/23/2024 | 11/21/2025 | 22 | 130,928 | 5951 | 10,803 | | | 10,803 | | 10,545 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512695 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 4,009 | 23,923,000 | 5968 | | 969,599 | | 969,599 | | 1,090,332 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502423 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/30/2026 | 155 | 936,130 | 6071 | | 34,794 | | 34,794 | | 37,806 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512224 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 101 | 605,000 | 5977 | | 19,481 | | 19,481 | | 21,668 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500184 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/29/2025 | 8 | 47,562 | 6259 | | 1,282 | | 1,282 | | 1,462 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411649 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | 50 | 294,150 | 5949 | 17,076 | | | 17,076 | | 20,684 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410095 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/05/2025 | 701 | 4,250,205 | 6075 | 164,567 | | | 164,567 | | 170,972 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500435 | | N/A | Equity/Index | RBC- | 01/07/2025 | 01/06/2026 | 81 | 478,232 | 5975 | | 36,628 | | 36,628 | | 41,241 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506822 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 35 | 178,796 | 5671 | | 3,223 | | 3,223 | | 6,563 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410120 | | N/A | Equity/Index | BMO- | 12/09/2024 | 09/24/2025 | 17 | 102,914 | 5733 | 11,349 | | | 11,349 | | 9,875 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511306 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/28/2026 | 179 | 1,053,540 | 5889 | | 62,954 | | 62,954 | | 76,933 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408913 | | N/A | Equity/Index | BAR- | 11/21/2024 | 11/19/2025 | 2 | 11,913 | 6352 | 255 | | | 255 | | 256 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500414 | | N/A | Equity/Index | BAR- | 01/07/2025 | 01/02/2026 | 48 | 286,800 | 6191 | | 1,246 | | 1,246 | | 1,419 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405918 | | N/A | Equity/Index | BAR- | 09/04/2024 | 09/04/2025 | 54 | 300,000 | 5520 | 7,141 | | | 7,141 | | 10,312 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513241 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/29/2026 | 398 | 2,456,000 | 6173 | | 98,240 | | 98,240 | | 99,970 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407916 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 10/31/2025 | 100 | 572,880 | 5729 | 14,668 | | | 14,668 | | 18,795 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409324 | | N/A | Equity/Index | BAR- | 11/27/2024 | 11/19/2025 | 35 | 210,030 | 6095 | 8,163 | | | 8,163 | | 8,776 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512981 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 43 | 262,137 | 5981 | | 16,406 | | 16,406 | | 17,312 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406184 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 2,200 | 12,377,244 | 5626 | 272,460 | | | 272,460 | | 384,543 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512096 | | N/A | Equity/Index | BMO- | 06/11/2025 | 06/09/2026 | 29 | 175,073 | 6006 | | 10,631 | | 10,631 | | 11,851 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511907 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/05/2026 | 621 | 3,737,395 | 5939 | | 214,369 | | 214,369 | | 237,993 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512385 | | N/A | Equity/Index | CITI- | 06/16/2025 | 06/16/2026 | 694 | 4,184,000 | 6033 | | 235,773 | | 235,773 | | 263,672 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504066 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/23/2026 | 251 | 1,494,251 | 6013 | | 45,775 | | 45,775 | | 51,471 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411576 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 59 | 347,796 | 6038 | 19,704 | | | 19,704 | | 23,525 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500440 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/31/2025 | 41 | 242,068 | 5882 | | 20,867 | | 20,867 | | 23,593 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508340 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/15/2026 | 38 | 206,910 | 5397 | | 11,492 | | 11,492 | | 16,781 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500699 | | N/A | Equity/Index | RBC- | 01/13/2025 | 12/09/2025 | 26 | 151,511 | 6449 | | 3,677 | | 3,677 | | 4,338 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512719 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/16/2026 | 15 | 89,775 | 6033 | | 4,804 | | 4,804 | | 5,495 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505174 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/09/2026 | 7 | 39,133 | 5770 | | 1,960 | | 1,960 | | 3,016 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500496 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/09/2026 | 2,900 | 17,162,925 | 5918 | | 750,072 | | 750,072 | | 874,682 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405307 | | N/A | Equity/Index | BAR- | 08/14/2024 | 08/12/2025 | 39 | 212,082 | 5344 | 8,308 | | | 8,308 | | 12,610 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406687 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/24/2025 | 44 | 253,066 | 5733 | 15,111 | | | 15,111 | | 20,765 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406793 | | N/A | Equity/Index | SG- | 10/03/2024 | 10/03/2025 | 263 | 1,500,000 | 5700 | 66,901 | | | 66,901 | | 91,510 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411267 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 1,206 | 7,200,000 | 5971 | 428,189 | | | 428,189 | | 472,545 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411131 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/24/2025 | 50 | 300,000 | 6040 | 8,586 | | | 8,586 | | 9,158 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405232 | | N/A | Equity/Index | BNP- | 08/12/2024 | 08/12/2025 | 112 | 600,000 | 5344 | 31,603 | | | 31,603 | | 54,012 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504172 | | N/A | Equity/Index | NTX- | 02/27/2025 | 02/27/2026 | 614 | 3,600,000 | 5862 | | 68,762 | | 68,762 | | 78,251 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404811 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/18/2025 | 67 | 365,597 | 5505 | 11,252 | | | 11,252 | | 19,053 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511520 | | N/A | Equity/Index | SG- | 06/03/2025 | 06/01/2026 | 159 | 950,900 | 5912 | | 48,867 | | 48,867 | | 55,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407538 | | N/A | Equity/Index | BMO- | 10/24/2024 | 10/21/2025 | 312 | 1,806,090 | 5854 | 75,307 | | | 75,307 | | 97,904 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405141 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/08/2025 | 1,000 | 5,344,160 | 5344 | 116,516 | | | 116,516 | | 182,191 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504433 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/25/2026 | 52 | 303,599 | 5955 | | 15,371 | | 15,371 | | 19,806 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411215 | | N/A | Equity/Index | BMO- | 12/26/2024 | 12/23/2025 | 32 | 194,496 | 5974 | 12,216 | | | 12,216 | | 12,754 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405620 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/20/2025 | 114 | 638,465 | 5597 | 37,756 | | | 37,756 | | 60,008 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512460 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/17/2026 | 1,109 | 6,636,000 | 5983 | | 147,323 | | 147,323 | | 161,501 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502997 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/06/2026 | 341 | 2,070,920 | 6026 | | 68,619 | | 68,619 | | 73,225 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404791 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/02/2025 | 75 | 409,250 | 5509 | 11,364 | | | 11,364 | | 19,440 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408916 | | N/A | Equity/Index | BAR- | 11/21/2024 | 11/19/2025 | 1,197 | 7,129,631 | 5917 | 402,048 | | | 402,048 | | 455,637 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501380 | | N/A | Equity/Index | BNP- | 01/23/2025 | 01/21/2026 | 180 | 1,096,200 | 6049 | | 34,612 | | 34,612 | | 35,931 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2506259 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/24/2026 | 14 | 79,868 | 5768 | | 3,558 | | 3,558 | | 4,847 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508540 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/08/2026 | 88 | 486,178 | 4983 | | 31,174 | | 31,174 | | 38,455 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409877 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/12/2025 | 46 | 279,834 | 5984 | 16,302 | | | 16,302 | | 16,277 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407924 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 10/31/2025 | 100 | 572,880 | 5729 | 34,089 | | | 34,089 | | 46,365 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409577 | | N/A | Equity/Index | TOCC- | 12/04/2024 | 12/04/2025 | 300 | 1,825,947 | 6086 | 35,792 | | | 35,792 | | 38,118 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501814 | | N/A | Equity/Index | RBC- | 01/29/2025 | 01/23/2026 | 37 | 223,695 | 6119 | | 8,075 | | 8,075 | | 8,686 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509032 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/01/2026 | 106 | 600,000 | 5687 | | 34,674 | | 34,674 | | 46,841 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406007 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/06/2025 | 122 | 659,508 | 5240 | 23,351 | | | 23,351 | | 34,250 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406667 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/12/2025 | 60 | 345,090 | 5596 | 20,416 | | | 20,416 | | 27,401 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504980 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/26/2026 | 66 | 380,928 | 5956 | | 19,395 | | 19,395 | | 26,941 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405728 | | N/A | Equity/Index | SG- | 08/28/2024 | 08/26/2025 | 56 | 312,984 | 5617 | 8,095 | | | 8,095 | | 11,252 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507706 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/10/2026 | 309 | 1,668,137 | 5363 | | 90,036 | | 90,036 | | 132,158 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507623 | | N/A | Equity/Index | TOCC- | 04/14/2025 | 04/14/2026 | 300 | 1,621,791 | 5406 | | 91,472 | | 91,472 | | 134,961 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407918 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 10/31/2025 | 700 | 4,010,160 | 5729 | 125,934 | | | 125,934 | | 162,949 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404319 | | N/A | Equity/Index | BAR- | 07/11/2024 | 07/11/2025 | 143 | 800,000 | 5585 | 17,167 | | | 17,167 | | 27,016 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411565 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 30 | 176,846 | 5971 | 10,477 | | | 10,477 | | 12,568 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404360 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/11/2025 | 267 | 1,500,000 | 5615 | 83,040 | | | 83,040 | | 144,230 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409808 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/17/2025 | 42 | 255,501 | 6031 | 12,091 | | | 12,091 | | 11,991 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500545 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/09/2026 | 103 | 600,000 | 5827 | | 36,883 | | 36,883 | | 46,601 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501960 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | 90 | 546,212 | 5971 | | 21,573 | | 21,573 | | 23,156 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406183 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 800 | 4,500,816 | 5626 | 85,740 | | | 85,740 | | 120,324 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404236 | | N/A | Equity/Index | TOCC- | 07/09/2024 | 07/03/2025 | 400 | 2,232,208 | 5567 | 131,390 | | | 131,390 | | 242,221 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506257 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/24/2026 | 47 | 268,128 | 5768 | | 7,420 | | 7,420 | | 9,716 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508227 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/10/2026 | 279 | 1,460,474 | 5363 | | 37,548 | | 37,548 | | 57,508 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504651 | | N/A | Equity/Index | BAR- | 03/04/2025 | 02/27/2026 | 162 | 941,018 | 5955 | | 53,115 | | 53,115 | | 71,966 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500834 | | N/A | Equity/Index | TOCC- | 01/15/2025 | 01/15/2026 | 100 | 594,991 | 5950 | | 50,040 | | 50,040 | | 54,082 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405324 | | N/A | Equity/Index | SG- | 08/15/2024 | 08/15/2025 | 90 | 500,000 | 5543 | 16,000 | | | 16,000 | | 24,363 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501807 | | N/A | Equity/Index | BAR- | 01/29/2025 | 01/29/2026 | 811 | 4,900,000 | 6039 | | 110,052 | | 110,052 | | 120,003 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510754 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/20/2026 | 252 | 1,477,804 | 5940 | | 84,727 | | 84,727 | | 106,676 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501166 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/15/2026 | 8 | 48,088 | 5950 | | 2,711 | | 2,711 | | 2,978 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508530 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/22/2026 | 1,461 | 8,071,660 | 5288 | | 483,372 | | 483,372 | | 642,157 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508839 | | N/A | Equity/Index | CITI- | 04/30/2025 | 04/28/2026 | 2,749 | 15,149,739 | 5529 | | 549,718 | | 549,718 | | 758,515 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406026 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/22/2025 | 88 | 475,710 | 5635 | 11,392 | | | 11,392 | | 20,034 | | | | | | | .0001 |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2512458 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/17/2026 | 101 | 603,000 | 5983 | | 53,124 | | 53,124 | | 66,887 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408363 | | N/A | Equity/Index | BNP- | 11/08/2024 | 11/05/2025 | 1,157 | 6,940,785 | 5783 | 307,160 | | | 307,160 | | 349,155 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406232 | | N/A | Equity/Index | BAR- | 09/13/2024 | 09/05/2025 | 76 | 427,302 | 5408 | 46,169 | | | 46,169 | | 65,024 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504706 | | N/A | Equity/Index | BAR- | 03/05/2025 | 03/05/2026 | 291 | 1,700,000 | 5843 | | 37,060 | | 37,060 | | 44,931 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404368 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/14/2025 | 107 | 600,000 | 5615 | 32,130 | | | 32,130 | | 55,466 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502327 | | N/A | Equity/Index | BAR- | 02/03/2025 | 01/29/2026 | 197 | 1,182,167 | 6039 | | 94,215 | | 94,215 | | 96,793 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405401 | | N/A | Equity/Index | RBC- | 08/16/2024 | 08/08/2025 | 100 | 554,779 | 5344 | 34,974 | | | 34,974 | | 51,845 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404491 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/14/2025 | 786 | 4,448,760 | 5615 | 224,489 | | | 224,489 | | 374,351 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504409 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/13/2026 | 279 | 1,628,928 | 6546 | | 18,961 | | 18,961 | | 26,635 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407383 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/20/2025 | 100 | 586,467 | 5865 | 14,136 | | | 14,136 | | 17,241 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510700 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/08/2026 | 131 | 768,223 | 6032 | | 3,229 | | 3,229 | | 3,623 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503862 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/12/2026 | 16 | 96,326 | 6052 | | 2,113 | | 2,113 | | 2,264 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404861 | | N/A | Equity/Index | BNP- | 07/30/2024 | 07/30/2025 | 184 | 1,000,000 | 5436 | 23,919 | | | 23,919 | | 37,540 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407069 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/06/2025 | 57 | 326,496 | 5751 | 7,231 | | | 7,231 | | 9,362 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500823 | | N/A | Equity/Index | RBC- | 01/14/2025 | 11/25/2025 | 15 | 87,356 | 6380 | | 2,327 | | 2,327 | | 2,803 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411482 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | 32 | 191,488 | 5931 | 10,452 | | | 10,452 | | 12,054 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407855 | | N/A | Equity/Index | TOCC- | 10/31/2024 | 10/31/2025 | 100 | 570,545 | 5705 | 17,176 | | | 17,176 | | 22,237 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507485 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/10/2026 | 298 | 1,600,000 | 5363 | | 92,897 | | 92,897 | | 137,687 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405091 | | N/A | Equity/Index | BNP- | 08/07/2024 | 08/05/2025 | 1,819 | 9,651,614 | 5186 | 444,036 | | | 444,036 | | 691,907 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510563 | | N/A | Equity/Index | BAR- | 05/21/2025 | 05/19/2026 | 111 | 658,117 | 5964 | | 18,589 | | 18,589 | | 21,450 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513389 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/24/2026 | 361 | 2,231,864 | 6092 | | 80,059 | | 80,059 | | 80,577 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504419 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/18/2026 | 105 | 613,037 | 6130 | | 25,779 | | 25,779 | | 35,140 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501603 | | N/A | Equity/Index | BAR- | 01/27/2025 | 01/27/2026 | 915 | 5,500,000 | 6012 | | 240,077 | | 240,077 | | 264,280 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404697 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/24/2025 | 200 | 1,085,426 | 5427 | 29,743 | | | 29,743 | | 47,529 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506249 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/17/2026 | 622 | 3,548,417 | 5863 | | 66,411 | | 66,411 | | 88,731 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404764 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 92 | 500,000 | 5459 | 10,770 | | | 10,770 | | 16,914 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510756 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/20/2026 | 32 | 187,658 | 5940 | | 12,436 | | 12,436 | | 16,055 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513394 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/26/2026 | 317 | 1,959,837 | 6141 | | 79,928 | | 79,928 | | 80,491 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511127 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/26/2026 | 96 | 567,267 | 5803 | | 22,122 | | 22,122 | | 25,219 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409424 | | N/A | Equity/Index | SG- | 11/29/2024 | 11/26/2025 | 570 | 3,443,228 | 6022 | 188,767 | | | 188,767 | | 196,244 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407190 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/08/2025 | 531 | 3,090,590 | 5751 | 138,793 | | | 138,793 | | 176,126 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405196 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/15/2025 | 71 | 377,325 | 5631 | 9,556 | | | 9,556 | | 21,200 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407363 | | N/A | Equity/Index | BOA- | 10/18/2024 | 10/17/2025 | 324 | 1,900,000 | 5865 | 158,078 | | | 158,078 | | 162,407 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404145 | | N/A | Equity/Index | BAR- | 07/05/2024 | 07/01/2025 | 417 | 2,319,171 | 5475 | 145,908 | | | 145,908 | | 256,968 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2502998 | | N/A | Equity/Index | BAR | 02/11/2025 | 02/06/2026 | 535 | 3,249,098 | 6026 | | 125,971 | | 125,971 | | 134,295 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406470 | | N/A | Equity/Index | BNP | 09/23/2024 | 09/23/2025 | 192 | 1,100,000 | 5719 | 41,053 | | | 41,053 | | 56,604 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406537 | | N/A | Equity/Index | SG | 09/25/2024 | 09/25/2025 | 52 | 300,000 | 5722 | 8,611 | | | 8,611 | | 11,976 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408293 | | N/A | Equity/Index | TOCC | 11/08/2024 | 11/07/2025 | 100 | 599,554 | 5996 | 14,331 | | | 14,331 | | 16,251 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405274 | | N/A | Equity/Index | BAR | 08/13/2024 | 08/13/2025 | 1,049 | 5,700,000 | 5434 | 125,288 | | | 125,288 | | 191,082 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408645 | | N/A | Equity/Index | BMO | 11/15/2024 | 11/17/2025 | 562 | 3,300,000 | 5871 | 150,148 | | | 150,148 | | 183,131 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513242 | | N/A | Equity/Index | BMO | 06/27/2025 | 06/29/2026 | 398 | 2,456,000 | 6173 | | 122,063 | | 122,063 | | 124,608 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406672 | | N/A | Equity/Index | BAR | 09/27/2024 | 09/17/2025 | 70 | 402,605 | 5635 | 10,040 | | | 10,040 | | 12,923 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404622 | | N/A | Equity/Index | BAR | 07/22/2024 | 07/22/2025 | 54 | 300,000 | 5564 | 5,739 | | | 5,739 | | 8,819 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511365 | | N/A | Equity/Index | RBC | 05/30/2025 | 05/22/2026 | 391 | 2,314,798 | 6164 | | 147,728 | | 147,728 | | 201,757 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501675 | | N/A | Equity/Index | SG | 01/27/2025 | 01/22/2026 | 203 | 1,217,645 | 6086 | | 89,103 | | 89,103 | | 91,260 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511892 | | N/A | Equity/Index | TOCC | 06/09/2025 | 06/09/2026 | 100 | 600,588 | 6006 | | 19,221 | | 19,221 | | 21,338 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511573 | | N/A | Equity/Index | BMO | 06/04/2025 | 06/02/2026 | 77 | 460,469 | 5936 | | 14,263 | | 14,263 | | 15,836 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404574 | | N/A | Equity/Index | TOCC | 07/19/2024 | 07/18/2025 | 800 | 4,404,000 | 5505 | 96,900 | | | 96,900 | | 152,310 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508836 | | N/A | Equity/Index | RBC | 04/30/2025 | 04/30/2026 | 700 | 3,900,000 | 5569 | | 226,200 | | 226,200 | | 323,528 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404259 | | N/A | Equity/Index | TOCC | 07/10/2024 | 07/10/2025 | 100 | 563,391 | 5634 | 10,790 | | | 10,790 | | 16,803 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406541 | | N/A | Equity/Index | SG | 09/25/2024 | 09/25/2025 | 105 | 600,000 | 5722 | 33,479 | | | 33,479 | | 47,698 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502104 | | N/A | Equity/Index | RBC | 01/31/2025 | 01/30/2026 | 497 | 3,000,000 | 6041 | | 244,710 | | 244,710 | | 243,473 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512036 | | N/A | Equity/Index | BMO | 06/10/2025 | 06/05/2026 | 40 | 240,650 | 6000 | | 16,860 | | 16,860 | | 19,315 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508532 | | N/A | Equity/Index | BMO | 04/25/2025 | 04/22/2026 | 56 | 309,386 | 5288 | | 22,912 | | 22,912 | | 31,304 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503128 | | N/A | Equity/Index | RBC | 02/12/2025 | 01/28/2026 | 74 | 447,552 | 6068 | | 13,290 | | 13,290 | | 14,223 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512151 | | N/A | Equity/Index | BMO | 06/12/2025 | 06/01/2026 | 30 | 181,269 | 5912 | | 3,983 | | 3,983 | | 4,248 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510924 | | N/A | Equity/Index | RBC | 05/23/2025 | 05/15/2026 | 353 | 2,052,360 | 6283 | | 94,752 | | 94,752 | | 152,135 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502702 | | N/A | Equity/Index | BAR | 02/07/2025 | 02/05/2026 | 71 | 427,846 | 6061 | | 19,092 | | 19,092 | | 20,748 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512380 | | N/A | Equity/Index | CITI | 06/16/2025 | 06/16/2026 | 198 | 1,195,000 | 6033 | | 38,299 | | 38,299 | | 41,880 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407526 | | N/A | Equity/Index | BMO | 10/24/2024 | 10/24/2025 | 1,291 | 7,500,000 | 5810 | 457,795 | | | 457,795 | | 583,016 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506116 | | N/A | Equity/Index | BAR | 03/25/2025 | 03/25/2026 | 104 | 600,000 | 5777 | | 18,660 | | 18,660 | | 23,515 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406341 | | N/A | Equity/Index | SG | 09/18/2024 | 09/12/2025 | 295 | 1,661,735 | 5626 | 99,026 | | | 99,026 | | 149,812 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500091 | | N/A | Equity/Index | TOCC | 01/03/2025 | 01/02/2026 | 1,000 | 5,942,470 | 5942 | | 351,215 | | 351,215 | | 401,167 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509315 | | N/A | Equity/Index | BMO | 05/06/2025 | 05/01/2026 | 1,532 | 8,615,968 | 5687 | | 308,683 | | 308,683 | | 417,849 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504989 | | N/A | Equity/Index | BAR | 03/07/2025 | 03/05/2026 | 100 | 577,163 | 5843 | | 17,962 | | 17,962 | | 22,761 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500689 | | N/A | Equity/Index | BAR | 01/13/2025 | 01/08/2026 | 82 | 477,470 | 6114 | | 14,972 | | 14,972 | | 19,723 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511435 | | N/A | Equity/Index | BMO | 06/02/2025 | 05/29/2026 | 9 | 53,237 | 6116 | | 2,400 | | 2,400 | | 2,971 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501137 | | N/A | Equity/Index | BAR | 01/17/2025 | 01/08/2026 | 29 | 174,318 | 6193 | | 6,844 | | 6,844 | | 7,367 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2405903 | | N/A | Equity/Index | RBC- | 09/03/2024 | 08/28/2025 | 48 | 265,912 | 5592 | 8,680 | | | 8,680 | | 13,319 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407213 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/14/2025 | 341 | 2,000,000 | 5860 | 65,402 | | | 65,402 | | 81,186 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501978 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/29/2025 | 62 | 376,280 | 5971 | | 17,807 | | 17,807 | | 19,041 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408646 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 238 | 1,400,000 | 5871 | 82,321 | | | 82,321 | | 100,210 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407522 | | N/A | Equity/Index | BMO- | 10/24/2024 | 10/24/2025 | 189 | 1,100,000 | 5810 | 50,292 | | | 50,292 | | 64,199 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404160 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 100 | 556,719 | 5567 | 30,121 | | | 30,121 | | 55,001 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405983 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/08/2025 | 100 | 540,842 | 5408 | 15,795 | | | 15,795 | | 23,811 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406743 | | N/A | Equity/Index | BAR- | 10/01/2024 | 09/25/2025 | 370 | 2,115,601 | 5722 | 123,632 | | | 123,632 | | 172,122 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509631 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/11/2026 | 100 | 566,000 | 5660 | | 30,303 | | 30,303 | | 41,334 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505265 | | N/A | Equity/Index | TOCC- | 03/13/2025 | 03/13/2026 | 100 | 552,152 | 5522 | | 30,977 | | 30,977 | | 45,050 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502630 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/09/2026 | 100 | 602,599 | 6026 | | 17,899 | | 17,899 | | 19,544 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510153 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/13/2026 | 744 | 4,403,662 | 5887 | | 164,164 | | 164,164 | | 189,172 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404477 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/16/2025 | 256 | 1,450,000 | 5691 | 115,132 | | | 115,132 | | 134,699 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407065 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/03/2025 | 188 | 1,076,864 | 5751 | 43,456 | | | 43,456 | | 58,396 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504383 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 101 | 600,000 | 5955 | | 15,419 | | 15,419 | | 17,705 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501525 | | N/A | Equity/Index | BAR- | 01/24/2025 | 01/26/2026 | 197 | 1,200,000 | 6101 | | 70,824 | | 70,824 | | 70,230 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505200 | | N/A | Equity/Index | BAR- | 03/12/2025 | 03/12/2026 | 393 | 2,200,000 | 5599 | | 65,451 | | 65,451 | | 87,494 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405484 | | N/A | Equity/Index | BNP- | 08/21/2024 | 08/21/2025 | 1,210 | 6,800,000 | 5621 | 296,616 | | | 296,616 | | 448,662 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410123 | | N/A | Equity/Index | BMO- | 12/09/2024 | 08/29/2025 | 18 | 108,968 | 5648 | 12,765 | | | 12,765 | | 11,209 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500417 | | N/A | Equity/Index | BAR- | 01/07/2025 | 01/02/2026 | 178 | 1,063,550 | 6151 | | 16,360 | | 16,360 | | 19,198 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408753 | | N/A | Equity/Index | BAR- | 11/19/2024 | 11/19/2025 | 406 | 2,400,000 | 5917 | 71,302 | | | 71,302 | | 84,683 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407172 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 86 | 500,000 | 5815 | 28,499 | | | 28,499 | | 36,521 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407219 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/09/2025 | 204 | 1,194,573 | 5792 | 52,991 | | | 52,991 | | 66,674 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405209 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/28/2025 | 97 | 515,501 | 5459 | 23,144 | | | 23,144 | | 45,394 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407926 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 10/31/2025 | 1,200 | 6,874,560 | 5729 | 422,803 | | | 422,803 | | 576,294 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507669 | | N/A | Equity/Index | BAR- | 04/15/2025 | 04/15/2026 | 1,001 | 5,400,000 | 5397 | | 105,565 | | 105,565 | | 144,965 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509887 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/13/2026 | 99 | 584,000 | 5887 | | 14,396 | | 14,396 | | 16,942 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509891 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/13/2026 | 99 | 584,000 | 5887 | | 21,526 | | 21,526 | | 25,785 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513379 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/18/2026 | 98 | 605,880 | 5968 | | 26,282 | | 26,282 | | 26,468 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503891 | | N/A | Equity/Index | RBC- | 02/21/2025 | 01/14/2026 | 150 | 902,843 | 6047 | | 67,682 | | 67,682 | | 69,880 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408146 | | N/A | Equity/Index | BAR- | 11/06/2024 | 11/06/2025 | 169 | 1,000,000 | 5929 | 19,600 | | | 19,600 | | 22,982 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506260 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/24/2026 | 285 | 1,625,882 | 5768 | | 85,520 | | 85,520 | | 119,641 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501777 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/22/2026 | 31 | 188,139 | 6086 | | 5,780 | | 5,780 | | 6,171 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407493 | | N/A | Equity/Index | TOCC- | 10/23/2024 | 10/23/2025 | 800 | 4,637,936 | 5797 | 105,292 | | | 105,292 | | 131,261 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508446 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 308 | 1,700,000 | 5525 | | 166,107 | | 166,107 | | 300,533 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506187 | | N/A | Equity/Index | NTX- | 03/26/2025 | 03/24/2026 | 247 | 1,409,629 | 5768 | | 39,233 | | 39,233 | | 50,643 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410712 | | N/A | Equity/Index | RBC- | 12/18/2024 | 12/16/2025 | 150 | 885,750 | 6074 | 63,714 | | | 63,714 | | 61,620 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502756 | | N/A | Equity/Index | BNP- | 02/10/2025 | 02/10/2026 | 396 | 2,400,000 | 6066 | | 81,768 | | 81,768 | | 86,447 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512541 | | N/A | Equity/Index | RBC- | 06/18/2025 | 06/18/2026 | 200 | 1,197,000 | 5981 | | 38,663 | | 38,663 | | 42,865 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404894 | | N/A | Equity/Index | BAR- | 07/31/2024 | 07/31/2025 | 561 | 3,100,000 | 5522 | 67,829 | | | 67,829 | | 104,717 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510556 | | N/A | Equity/Index | TOCC- | 05/21/2025 | 05/21/2026 | 100 | 584,461 | 5845 | | 16,191 | | 16,191 | | 19,234 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410586 | | N/A | Equity/Index | TOCC- | 12/17/2024 | 12/17/2025 | 500 | 3,025,305 | 6051 | 59,303 | | | 59,303 | | 64,599 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512153 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/01/2026 | 29 | 175,227 | 5912 | | 7,774 | | 7,774 | | 8,410 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404868 | | N/A | Equity/Index | TOCC- | 07/30/2024 | 07/25/2025 | 500 | 2,710,855 | 5459 | 87,248 | | | 87,248 | | 146,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405653 | | N/A | Equity/Index | BAR- | 08/26/2024 | 08/26/2025 | 231 | 1,300,000 | 5617 | 68,005 | | | 68,005 | | 104,765 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506671 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/01/2026 | 64 | 349,824 | 5633 | | 6,323 | | 6,323 | | 9,011 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509888 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/13/2026 | 99 | 584,000 | 5887 | | 16,042 | | 16,042 | | 18,956 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512873 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/18/2026 | 95 | 570,969 | 5981 | | 34,481 | | 34,481 | | 38,632 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500726 | | N/A | Equity/Index | TOCC- | 01/14/2025 | 01/14/2026 | 700 | 4,090,037 | 5843 | | 78,537 | | 78,537 | | 94,067 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406657 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/29/2025 | 854 | 4,900,000 | 5738 | 109,515 | | | 109,515 | | 145,549 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509299 | | N/A | Equity/Index | BMO- | 05/06/2025 | 03/13/2026 | 53 | 298,072 | 5522 | | 12,553 | | 12,553 | | 16,686 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504390 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 2,066 | 12,300,000 | 5955 | | 543,661 | | 543,661 | | 626,644 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410939 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/05/2025 | 92 | 547,521 | 6090 | 19,349 | | | 19,349 | | 21,705 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411508 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | 14 | 82,873 | 6309 | 3,564 | | | 3,564 | | 3,616 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411048 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/19/2025 | 21 | 124,887 | 5867 | 8,635 | | | 8,635 | | 9,649 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504973 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/24/2026 | 93 | 536,762 | 5983 | | 17,801 | | 17,801 | | 23,804 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503887 | | N/A | Equity/Index | RBC- | 02/21/2025 | 01/09/2026 | 149 | 896,824 | 6279 | | 45,129 | | 45,129 | | 44,765 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506226 | | N/A | Equity/Index | NTX- | 03/27/2025 | 03/27/2026 | 808 | 4,600,000 | 5693 | | 93,794 | | 93,794 | | 116,244 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406452 | | N/A | Equity/Index | BAR- | 09/20/2024 | 08/29/2025 | 231 | 1,313,697 | 5648 | 71,783 | | | 71,783 | | 105,201 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505262 | | N/A | Equity/Index | TOCC- | 03/13/2025 | 03/13/2026 | 100 | 552,152 | 5522 | | 16,345 | | 16,345 | | 22,355 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512922 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/24/2026 | 198 | 1,205,000 | 6092 | | 23,980 | | 23,980 | | 25,027 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408959 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/21/2025 | 600 | 3,581,604 | 5969 | 300,503 | | | 300,503 | | 275,684 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405374 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/18/2025 | 126 | 700,000 | 5554 | 13,412 | | | 13,412 | | 19,719 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406478 | | N/A | Equity/Index | RBC- | 09/23/2024 | 09/18/2025 | 58 | 331,596 | 5618 | 18,548 | | | 18,548 | | 25,622 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404808 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/15/2025 | 80 | 436,534 | 5631 | 16,154 | | | 16,154 | | 32,316 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500106 | | N/A | Equity/Index | BAR- | 01/03/2025 | 01/02/2026 | 690 | 4,100,000 | 5942 | | 343,009 | | 343,009 | | 367,549 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2508666 | | N/A | Equity/Index | RBC- | 04/28/2025 | 04/28/2026 | 109 | 600,000 | 5529 | | 57,894 | | 57,894 | | 105,875 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508803 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/27/2026 | 32 | 178,000 | 5525 | | 9,469 | | 9,469 | | 13,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509066 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/30/2026 | 215 | 1,225,188 | 5569 | | 76,499 | | 76,499 | | 98,885 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409954 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/08/2025 | 49 | 300,000 | 6090 | 18,040 | | | 18,040 | | 16,839 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411209 | | N/A | Equity/Index | BMO- | 12/26/2024 | 12/23/2025 | 22 | 133,716 | 5974 | 4,386 | | | 4,386 | | 4,727 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408626 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/14/2025 | 1,039 | 6,100,000 | 5871 | 139,080 | | | 139,080 | | 166,157 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502923 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/11/2026 | 99 | 600,000 | 6069 | | 17,040 | | 17,040 | | 18,169 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406328 | | N/A | Equity/Index | TOCC- | 09/18/2024 | 09/18/2025 | 200 | 1,123,652 | 5618 | 59,219 | | | 59,219 | | 88,612 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510370 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/19/2026 | 100 | 596,000 | 5964 | | 16,527 | | 16,527 | | 18,738 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404865 | | N/A | Equity/Index | TOCC- | 07/30/2024 | 07/25/2025 | 100 | 542,171 | 5399 | 31,303 | | | 31,303 | | 55,852 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404337 | | N/A | Equity/Index | BAR- | 07/12/2024 | 07/14/2025 | 178 | 1,000,000 | 5615 | 82,419 | | | 82,419 | | 106,699 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504708 | | N/A | Equity/Index | BAR- | 03/05/2025 | 03/05/2026 | 103 | 600,000 | 5843 | | 18,179 | | 18,179 | | 22,295 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502408 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/05/2026 | 29 | 175,147 | 5942 | | 5,661 | | 5,661 | | 6,201 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511116 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 1,873 | 11,067,613 | 5803 | | 429,816 | | 429,816 | | 489,886 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506233 | | N/A | Equity/Index | NTX- | 03/27/2025 | 03/27/2026 | 105 | 600,000 | 5693 | | 35,322 | | 35,322 | | 48,965 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511233 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 05/29/2026 | 900 | 5,320,521 | 5912 | | 232,520 | | 232,520 | | 273,001 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503886 | | N/A | Equity/Index | RBC- | 02/21/2025 | 09/03/2025 | 34 | 204,644 | 6148 | | 8,438 | | 8,438 | | 7,091 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410941 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/05/2025 | 130 | 773,670 | 6090 | 41,061 | | | 41,061 | | 43,635 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406893 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/01/2025 | 299 | 1,709,873 | 5709 | 70,546 | | | 70,546 | | 94,495 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501005 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/20/2026 | 884 | 5,300,000 | 5997 | | 121,208 | | 121,208 | | 132,127 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406058 | | N/A | Equity/Index | RBC- | 09/09/2024 | 09/04/2025 | 224 | 1,220,809 | 5520 | 93,596 | | | 93,596 | | 167,346 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405429 | | N/A | Equity/Index | BNP- | 08/19/2024 | 08/19/2025 | 178 | 1,000,000 | 5608 | 32,240 | | | 32,240 | | 47,820 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510490 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/15/2026 | 22 | 130,856 | 5958 | | 8,920 | | 8,920 | | 10,852 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507746 | | N/A | Equity/Index | BAR- | 04/16/2025 | 04/14/2026 | 176 | 941,776 | 5406 | | 25,242 | | 25,242 | | 36,368 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407416 | | N/A | Equity/Index | TOCC- | 10/21/2024 | 10/21/2025 | 1,500 | 8,780,970 | 5854 | 198,473 | | | 198,473 | | 243,135 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511725 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 100 | 600,036 | 6000 | | 35,464 | | 35,464 | | 40,209 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511502 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | 27 | 161,474 | 5912 | | 5,102 | | 5,102 | | 5,637 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503555 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/13/2026 | 8 | 49,072 | 6115 | | 2,362 | | 2,362 | | 2,342 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406343 | | N/A | Equity/Index | SG- | 09/18/2024 | 09/16/2025 | 2,193 | 12,353,169 | 5633 | 532,943 | | | 532,943 | | 770,198 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407378 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/17/2025 | 100 | 586,467 | 5865 | 33,900 | | | 33,900 | | 41,217 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513368 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/05/2026 | 53 | 327,670 | 5939 | | 11,091 | | 11,091 | | 11,154 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510084 | | N/A | Equity/Index | NTX- | 05/14/2025 | 05/14/2026 | 300 | 1,770,000 | 5893 | | 36,338 | | 36,338 | | 41,642 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509992 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 159 | 936,120 | 5660 | | 20,180 | | 20,180 | | 22,227 | | | | | | | .0001 |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406361 | | N/A | Equity/Index | TOCC- | 09/19/2024 | 09/19/2025 | 900 | 5,142,276 | 5714 | 191,309 | | | 191,309 | | 266,454 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502013 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | 26 | 157,795 | 5942 | | 10,798 | | 10,798 | | 11,324 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512720 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/16/2026 | 41 | 245,385 | 6033 | | 13,475 | | 13,475 | | 15,448 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407340 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/26/2025 | 84 | 491,240 | 5745 | 22,814 | | | 22,814 | | 28,582 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405992 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/08/2025 | 200 | 1,081,684 | 5408 | 62,285 | | | 62,285 | | 103,609 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512867 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/18/2026 | 195 | 1,171,989 | 5981 | | 25,588 | | 25,588 | | 27,588 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409014 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/14/2025 | 123 | 734,218 | 5949 | 32,289 | | | 32,289 | | 36,673 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404512 | | N/A | Equity/Index | BMO- | 07/17/2024 | 07/15/2025 | 43 | 240,714 | 5631 | 6,856 | | | 6,856 | | 11,273 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506133 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/20/2026 | 86 | 495,661 | 5668 | | 10,208 | | 10,208 | | 12,214 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503141 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/30/2026 | 18 | 108,864 | 6071 | | 3,075 | | 3,075 | | 3,289 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508689 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/24/2026 | 62 | 340,154 | 5485 | | 10,021 | | 10,021 | | 13,700 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406858 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/03/2025 | 522 | 3,000,000 | 5751 | 98,700 | | | 98,700 | | 129,201 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409419 | | N/A | Equity/Index | BAR- | 11/29/2024 | 12/01/2025 | 99 | 600,000 | 6032 | 36,419 | | | 36,419 | | 36,527 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408998 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/05/2025 | 148 | 883,449 | 5783 | 39,162 | | | 39,162 | | 44,850 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505921 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/11/2026 | 25 | 141,236 | 5572 | | 2,935 | | 2,935 | | 3,726 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405434 | | N/A | Equity/Index | BMO- | 08/19/2024 | 08/15/2025 | 203 | 1,134,390 | 5543 | 67,191 | | | 67,191 | | 105,560 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512854 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/11/2026 | 105 | 631,071 | 6022 | | 23,685 | | 23,685 | | 26,080 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504395 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 1,092 | 6,500,000 | 5955 | | 419,255 | | 419,255 | | 486,987 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503168 | | N/A | Equity/Index | NTX- | 02/13/2025 | 02/13/2026 | 196 | 1,200,000 | 6115 | | 70,801 | | 70,801 | | 69,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511888 | | N/A | Equity/Index | TOCC- | 06/09/2025 | 06/09/2026 | 600 | 3,603,528 | 6006 | | 79,287 | | 79,287 | | 87,507 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508470 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/27/2026 | 597 | 3,300,000 | 5525 | | 195,489 | | 195,489 | | 288,719 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500418 | | N/A | Equity/Index | BAR- | 01/07/2025 | 01/02/2026 | 108 | 645,300 | 6247 | | 4,011 | | 4,011 | | 4,641 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411568 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 28 | 165,056 | 6038 | 4,327 | | | 4,327 | | 5,183 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512037 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/08/2026 | 249 | 1,498,046 | 6000 | | 33,799 | | 33,799 | | 36,431 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502520 | | N/A | Equity/Index | TOCC- | 02/06/2025 | 02/06/2026 | 200 | 1,216,714 | 6084 | | 71,181 | | 71,181 | | 72,085 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502413 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/30/2026 | 279 | 1,685,034 | 6041 | | 36,647 | | 36,647 | | 39,931 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406686 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/24/2025 | 1,133 | 6,516,450 | 5733 | 381,946 | | | 381,946 | | 524,993 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510151 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/13/2026 | 133 | 787,214 | 5887 | | 17,565 | | 17,565 | | 19,524 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408025 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/22/2025 | 34 | 194,582 | 5851 | 13,658 | | | 13,658 | | 17,573 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405483 | | N/A | Equity/Index | BNP- | 08/21/2024 | 08/21/2025 | 89 | 500,000 | 5621 | 19,374 | | | 19,374 | | 28,962 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410832 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/22/2025 | 300 | 1,779,255 | 5931 | 105,872 | | | 105,872 | | 120,686 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500774 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/09/2026 | 90 | 526,878 | 5918 | | 29,812 | | 29,812 | | 37,379 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500703 | | N/A | Equity/Index | RBC- | 01/13/2025 | 12/10/2025 | 37 | 215,612 | 6422 | | 5,633 | | 5,633 | | 6,737 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2508231 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/10/2026 | 26 | 136,102 | 5363 | | 5,750 | | 5,750 | | 9,250 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502003 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | 50 | 303,451 | 5869 | | 19,213 | | 19,213 | | 20,536 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405968 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/05/2025 | 1,300 | 7,030,946 | 5408 | 133,556 | | | 133,556 | | 197,631 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504391 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 302 | 1,800,000 | 5955 | | 103,498 | | 103,498 | | 119,801 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510202 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/15/2026 | 695 | 4,140,000 | 5958 | | 152,145 | | 152,145 | | 176,306 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406841 | | N/A | Equity/Index | RBC- | 10/04/2024 | 10/03/2025 | 348 | 2,000,000 | 5751 | 169,320 | | | 169,320 | | 200,227 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512694 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 100 | 598,000 | 5968 | | 23,321 | | 23,321 | | 26,161 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505820 | | N/A | Equity/Index | BAR- | 03/20/2025 | 03/18/2026 | 70 | 397,215 | 5806 | | 2,760 | | 2,760 | | 3,510 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505860 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 194 | 1,100,000 | 5668 | | 31,054 | | 31,054 | | 40,825 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508324 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/24/2026 | 7,548 | 41,400,000 | 5485 | | 1,650,634 | | 1,650,634 | | 2,362,635 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407364 | | N/A | Equity/Index | BOA- | 10/18/2024 | 10/20/2025 | 150 | 880,000 | 5865 | 73,391 | | | 73,391 | | 75,515 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409889 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/14/2025 | 55 | 334,584 | 5949 | 19,832 | | | 19,832 | | 20,157 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405069 | | N/A | Equity/Index | RBC- | 08/06/2024 | 07/31/2025 | 33 | 174,669 | 5522 | 9,078 | | | 9,078 | | 20,454 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503869 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/18/2026 | 24 | 144,490 | 6130 | | 6,321 | | 6,321 | | 6,901 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512428 | | N/A | Equity/Index | RBC- | 06/16/2025 | 06/12/2026 | 232 | 1,400,897 | 6045 | | 30,677 | | 30,677 | | 33,087 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407048 | | N/A | Equity/Index | RBC- | 10/08/2024 | 10/03/2025 | 65 | 372,320 | 5700 | 33,155 | | | 33,155 | | 40,320 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512030 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/05/2026 | 220 | 1,323,575 | 6000 | | 56,615 | | 56,615 | | 62,623 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511536 | | N/A | Equity/Index | CITI- | 06/04/2025 | 06/04/2026 | 200 | 1,194,000 | 5971 | | 36,501 | | 36,501 | | 41,167 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503308 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 98 | 600,000 | 6115 | | 34,550 | | 34,550 | | 34,420 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404533 | | N/A | Equity/Index | BAR- | 07/18/2024 | 07/18/2025 | 90 | 500,000 | 5545 | 26,645 | | | 26,645 | | 47,024 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406403 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/19/2025 | 561 | 3,200,000 | 5703 | 119,104 | | | 119,104 | | 165,940 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408584 | | N/A | Equity/Index | BAR- | 11/14/2024 | 11/14/2025 | 1,328 | 7,900,000 | 5949 | 496,908 | | | 496,908 | | 551,031 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504755 | | N/A | Equity/Index | BAR- | 03/05/2025 | 03/03/2026 | 2,798 | 16,183,632 | 5850 | | 620,457 | | 620,457 | | 793,523 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405765 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/20/2025 | 89 | 500,985 | 5597 | 29,771 | | | 29,771 | | 45,865 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501775 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/22/2026 | 36 | 218,484 | 6389 | | 2,739 | | 2,739 | | 2,796 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505611 | | N/A | Equity/Index | BAR- | 03/17/2025 | 03/13/2026 | 734 | 4,149,853 | 5522 | | 254,155 | | 254,155 | | 337,522 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503184 | | N/A | Equity/Index | BAR- | 02/13/2025 | 02/11/2026 | 222 | 1,350,371 | 6069 | | 43,514 | | 43,514 | | 45,746 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503557 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/13/2026 | 50 | 306,700 | 6115 | | 17,275 | | 17,275 | | 16,878 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510469 | | N/A | Equity/Index | CITI- | 05/20/2025 | 05/20/2026 | 100 | 596,000 | 5940 | | 22,183 | | 22,183 | | 25,661 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410561 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/08/2025 | 8 | 48,640 | 6090 | 2,787 | | | 2,787 | | 2,636 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406542 | | N/A | Equity/Index | SG- | 09/25/2024 | 09/25/2025 | 751 | 4,300,000 | 5722 | 243,380 | | | 243,380 | | 347,453 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411706 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/15/2025 | 42 | 247,086 | 6051 | 13,052 | | | 13,052 | | 15,734 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509062 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/30/2026 | 115 | 655,333 | 5569 | | 24,199 | | 24,199 | | 30,059 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506503 | | N/A | Equity/Index | BMO- | 03/31/2025 | 03/27/2026 | 202 | 1,123,443 | 5693 | | 44,387 | | 44,387 | | 65,208 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2508834 | | N/A | Equity/Index | RBC- | 04/30/2025 | 04/30/2026 | 1,203 | 6,700,000 | 5569 | | 283,075 | | 283,075 | | 390,232 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507179 | | N/A | Equity/Index | BAR- | 04/10/2025 | 04/10/2026 | 114 | 600,000 | 5268 | | 17,406 | | 17,406 | | 25,159 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408650 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 51 | 300,000 | 5871 | 19,109 | | | 19,109 | | 23,109 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408367 | | N/A | Equity/Index | BNP- | 11/08/2024 | 11/06/2025 | 319 | 1,913,665 | 5929 | 113,960 | | | 113,960 | | 123,432 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410820 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/19/2025 | 200 | 1,186,170 | 5931 | 72,595 | | | 72,595 | | 82,451 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407478 | | N/A | Equity/Index | BNP- | 10/22/2024 | 10/22/2025 | 359 | 2,100,000 | 5851 | 63,105 | | | 63,105 | | 77,644 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503864 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/12/2026 | 45 | 270,918 | 6052 | | 15,030 | | 15,030 | | 16,399 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407492 | | N/A | Equity/Index | TOCC- | 10/23/2024 | 10/23/2025 | 200 | 1,159,484 | 5797 | 22,729 | | | 22,729 | | 28,254 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409925 | | N/A | Equity/Index | TOCC- | 12/06/2024 | 12/05/2025 | 400 | 2,436,108 | 6090 | 199,035 | | | 199,035 | | 154,002 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503319 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/17/2026 | 196 | 1,200,000 | 6115 | | 72,155 | | 72,155 | | 71,519 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502613 | | N/A | Equity/Index | BAR- | 02/07/2025 | 02/06/2026 | 498 | 3,000,000 | 6026 | | 249,597 | | 249,597 | | 254,841 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407080 | | N/A | Equity/Index | SG- | 10/09/2024 | 10/09/2025 | 173 | 1,000,000 | 5792 | 31,600 | | | 31,600 | | 40,266 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408186 | | N/A | Equity/Index | TOCC- | 11/07/2024 | 11/07/2025 | 200 | 1,194,620 | 5973 | 68,693 | | | 68,693 | | 74,596 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405529 | | N/A | Equity/Index | BNP- | 08/22/2024 | 08/15/2025 | 130 | 728,423 | 5554 | 40,502 | | | 40,502 | | 62,165 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506667 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/02/2026 | 741 | 4,000,000 | 5397 | | 230,482 | | 230,482 | | 349,928 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406535 | | N/A | Equity/Index | SG- | 09/25/2024 | 09/25/2025 | 105 | 600,000 | 5722 | 11,760 | | | 11,760 | | 15,402 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505690 | | N/A | Equity/Index | BAR- | 03/18/2025 | 03/13/2026 | 524 | 2,943,675 | 5639 | | 108,505 | | 108,505 | | 147,568 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409154 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/21/2025 | 552 | 3,309,996 | 5949 | 187,084 | | | 187,084 | | 204,047 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507000 | | N/A | Equity/Index | RBC- | 04/08/2025 | 04/08/2026 | 100 | 500,000 | 4983 | | 12,050 | | 12,050 | | 18,646 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505734 | | N/A | Equity/Index | NTX- | 03/19/2025 | 03/17/2026 | 39 | 220,350 | 5675 | | 14,240 | | 14,240 | | 20,819 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505087 | | N/A | Equity/Index | TOCC- | 03/10/2025 | 03/10/2026 | 1,100 | 6,176,016 | 5615 | | 252,621 | | 252,621 | | 337,248 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508671 | | N/A | Equity/Index | BAR- | 04/28/2025 | 04/28/2026 | 199 | 1,100,000 | 5529 | | 39,303 | | 39,303 | | 54,234 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507635 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/09/2026 | 42 | 225,931 | 5457 | | 14,706 | | 14,706 | | 23,442 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504618 | | N/A | Equity/Index | BMO- | 03/04/2025 | 03/04/2026 | 312 | 1,800,000 | 5778 | | 161,461 | | 161,461 | | 225,687 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505508 | | N/A | Equity/Index | RBC- | 03/14/2025 | 02/06/2026 | 41 | 230,879 | 6026 | | 10,221 | | 10,221 | | 20,880 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504957 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/09/2026 | 100 | 577,020 | 5770 | | 16,562 | | 16,562 | | 20,739 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510385 | | N/A | Equity/Index | CITI- | 05/19/2025 | 05/15/2026 | 451 | 2,679,639 | 5917 | | 148,780 | | 148,780 | | 175,084 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506841 | | N/A | Equity/Index | BMO- | 04/04/2025 | 03/24/2026 | 194 | 998,518 | 5768 | | 42,942 | | 42,942 | | 145,696 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502020 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/27/2026 | 476 | 2,888,856 | 6012 | | 112,617 | | 112,617 | | 120,185 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510733 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/15/2026 | 26 | 152,472 | 5958 | | 5,121 | | 5,121 | | 6,185 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508801 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/27/2026 | 45 | 250,313 | 5525 | | 9,171 | | 9,171 | | 12,312 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406762 | | N/A | Equity/Index | BAR- | 10/02/2024 | 10/02/2025 | 228 | 1,300,000 | 5710 | 40,690 | | | 40,690 | | 54,395 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507064 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/06/2026 | 77 | 392,469 | 5074 | | 7,269 | | 7,269 | | 11,030 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508349 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/17/2026 | 15 | 81,675 | 5283 | | 2,939 | | 2,939 | | 3,941 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406557 | | N/A | Equity/Index | BMO- | 09/25/2024 | 09/19/2025 | 89 | 508,635 | 5714 | 29,741 | | | 29,741 | | 42,637 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503988 | | N/A | Equity/Index | NTX- | 02/24/2025 | 02/20/2026 | 755 | 4,536,757 | 6118 | | 230,471 | | 230,471 | | 254,782 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502513 | | N/A | Equity/Index | TOCC- | 02/06/2025 | 02/06/2026 | 200 | 1,216,714 | 6084 | | 100,138 | | 100,138 | | 93,046 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500936 | | N/A | Equity/Index | SG- | 01/16/2025 | 01/16/2026 | 101 | 600,000 | 5937 | | 37,382 | | 37,382 | | 43,885 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509629 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/11/2026 | 100 | 566,000 | 5660 | | 21,898 | | 21,898 | | 28,971 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503300 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 605 | 3,700,000 | 6115 | | 110,632 | | 110,632 | | 113,844 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504240 | | N/A | Equity/Index | RBC- | 02/27/2025 | 02/25/2026 | 877 | 5,218,290 | 5955 | | 199,123 | | 199,123 | | 225,970 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508528 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/22/2026 | 121 | 668,495 | 5288 | | 30,701 | | 30,701 | | 39,824 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411686 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/28/2025 | 59 | 347,097 | 6032 | 17,378 | | | 17,378 | | 21,063 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408987 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/24/2025 | 100 | 596,934 | 5969 | 36,355 | | | 36,355 | | 39,552 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500486 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/08/2026 | 200 | 1,183,650 | 5918 | | 69,247 | | 69,247 | | 80,857 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411140 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/23/2025 | 22 | 132,424 | 6273 | 7,648 | | | 7,648 | | 6,266 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513393 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/26/2026 | 719 | 4,445,182 | 6141 | | 158,079 | | 158,079 | | 159,065 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505723 | | N/A | Equity/Index | BAR- | 03/19/2025 | 03/19/2026 | 106 | 600,000 | 5675 | | 21,084 | | 21,084 | | 27,810 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509867 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/08/2026 | 327 | 1,907,165 | 5664 | | 111,602 | | 111,602 | | 135,116 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406927 | | N/A | Equity/Index | BNP- | 10/07/2024 | 10/07/2025 | 70 | 400,000 | 5696 | 21,697 | | | 21,697 | | 29,842 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504959 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/09/2026 | 1,200 | 6,924,240 | 5770 | | 282,523 | | 282,523 | | 359,014 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502390 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/23/2026 | 18 | 108,712 | 6119 | | 3,909 | | 3,909 | | 4,228 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407866 | | N/A | Equity/Index | NGFP- | 10/31/2024 | 10/29/2025 | 153 | 876,690 | 5833 | 33,522 | | | 33,522 | | 44,854 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505084 | | N/A | Equity/Index | TOCC- | 03/10/2025 | 03/10/2026 | 200 | 1,122,912 | 5615 | | 32,343 | | 32,343 | | 42,268 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411646 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | 70 | 411,810 | 5949 | 20,848 | | | 20,848 | | 25,457 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405971 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/05/2025 | 300 | 1,622,526 | 5408 | 49,691 | | | 49,691 | | 75,364 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501328 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 22 | 134,127 | 5997 | | 4,422 | | 4,422 | | 4,561 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501661 | | N/A | Equity/Index | BAR- | 01/27/2025 | 01/23/2026 | 16 | 96,000 | 6119 | | 5,492 | | 5,492 | | 5,952 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406717 | | N/A | Equity/Index | RBC- | 09/30/2024 | 09/30/2025 | 659 | 3,800,000 | 5762 | 142,728 | | | 142,728 | | 190,044 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500916 | | N/A | Equity/Index | BAR- | 01/15/2025 | 01/13/2026 | 977 | 5,821,699 | 5836 | | 233,904 | | 233,904 | | 265,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404898 | | N/A | Equity/Index | BAR- | 07/31/2024 | 07/31/2025 | 1,702 | 9,400,000 | 5522 | 380,797 | | | 380,797 | | 621,760 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502314 | | N/A | Equity/Index | RBC- | 02/03/2025 | 01/30/2026 | 123 | 736,155 | 6071 | | 43,156 | | 43,156 | | 48,144 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501130 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/06/2026 | 110 | 661,205 | 5975 | | 25,579 | | 25,579 | | 28,345 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509523 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/01/2026 | 209 | 1,193,409 | 5687 | | 23,596 | | 23,596 | | 29,460 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509316 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 93 | 523,032 | 5687 | | 21,233 | | 21,233 | | 29,053 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509190 | | N/A | Equity/Index | CITI- | 05/05/2025 | 05/05/2026 | 301 | 1,700,000 | 5650 | | 53,073 | | 53,073 | | 68,561 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513221 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/26/2026 | 696 | 4,299,000 | 6173 | | 131,552 | | 131,552 | | 133,312 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500041 | | N/A | Equity/Index | BAR- | 01/02/2025 | 12/30/2025 | 2,032 | 11,992,864 | 5907 | | 665,013 | | 665,013 | | 791,162 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2411663 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/26/2025 | 80 | 470,640 | 5999 | 10,057 | | | 10,057 | | 12,132 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503639 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/13/2026 | 18 | 109,710 | 6115 | | 4,136 | | 4,136 | | 4,278 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507629 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/09/2026 | 30 | 161,379 | 6057 | | 1,471 | | 1,471 | | 2,658 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506842 | | N/A | Equity/Index | BMO- | 04/04/2025 | 03/19/2026 | 84 | 432,348 | 5675 | | 21,426 | | 21,426 | | 68,875 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504426 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/23/2026 | 48 | 280,246 | 6013 | | 15,232 | | 15,232 | | 20,236 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408687 | | N/A | Equity/Index | BAR- | 11/18/2024 | 11/14/2025 | 86 | 506,181 | 5949 | 28,217 | | | 28,217 | | 33,737 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506685 | | N/A | Equity/Index | RBC- | 04/03/2025 | 03/31/2026 | 113 | 610,516 | 5992 | | 22,661 | | 22,661 | | 66,224 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405978 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/05/2025 | 100 | 540,842 | 5408 | 30,622 | | | 30,622 | | 50,853 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500836 | | N/A | Equity/Index | BNP- | 01/15/2025 | 01/15/2026 | 588 | 3,500,000 | 5950 | | 78,749 | | 78,749 | | 89,290 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408534 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/11/2025 | 22 | 131,956 | 6001 | 2,861 | | | 2,861 | | 3,248 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404584 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/18/2025 | 300 | 1,651,500 | 5505 | 92,159 | | | 92,159 | | 164,812 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404195 | | N/A | Equity/Index | BMO- | 07/08/2024 | 07/03/2025 | 227 | 1,265,412 | 5537 | 56,085 | | | 56,085 | | 94,112 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409491 | | N/A | Equity/Index | BAR- | 12/02/2024 | 12/02/2025 | 116 | 700,000 | 6047 | 41,581 | | | 41,581 | | 41,098 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509684 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/05/2026 | 142 | 803,317 | 5650 | | 23,552 | | 23,552 | | 30,485 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404321 | | N/A | Equity/Index | BAR- | 07/11/2024 | 07/11/2025 | 197 | 1,100,000 | 5585 | 35,232 | | | 35,232 | | 57,713 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405571 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/22/2025 | 586 | 3,300,000 | 5635 | 102,267 | | | 102,267 | | 148,465 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502019 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/27/2026 | 42 | 254,899 | 6012 | | 8,867 | | 8,867 | | 9,492 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407984 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/30/2025 | 49 | 280,263 | 6111 | 3,319 | | | 3,319 | | 4,751 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404578 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/18/2025 | 300 | 1,651,500 | 5505 | 52,688 | | | 52,688 | | 85,367 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407077 | | N/A | Equity/Index | SG- | 10/09/2024 | 10/09/2025 | 259 | 1,500,000 | 5792 | 28,801 | | | 28,801 | | 37,157 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404973 | | N/A | Equity/Index | BMO- | 08/02/2024 | 08/01/2025 | 337 | 1,800,000 | 5347 | 158,763 | | | 158,763 | | 297,038 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405696 | | N/A | Equity/Index | TOCC- | 08/27/2024 | 08/27/2025 | 400 | 2,250,320 | 5626 | 72,690 | | | 72,690 | | 105,278 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510841 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/26/2026 | 403 | 2,337,000 | 5803 | | 74,970 | | 74,970 | | 89,716 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409421 | | N/A | Equity/Index | BAR- | 11/29/2024 | 12/01/2025 | 232 | 1,400,000 | 6032 | 88,550 | | | 88,550 | | 87,718 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404077 | | N/A | Equity/Index | BNP- | 07/02/2024 | 07/02/2025 | 54 | 300,000 | 5509 | 9,685 | | | 9,685 | | 15,743 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410442 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/11/2025 | 58 | 351,123 | 6084 | 18,509 | | | 18,509 | | 18,435 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408487 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/07/2025 | 43 | 257,336 | 5996 | 8,000 | | | 8,000 | | 9,092 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500958 | | N/A | Equity/Index | RBC- | 01/16/2025 | 01/16/2026 | 202 | 1,200,000 | 5937 | | 100,080 | | 100,080 | | 111,910 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512383 | | N/A | Equity/Index | CITI- | 06/16/2025 | 06/16/2026 | 99 | 598,000 | 6033 | | 32,358 | | 32,358 | | 36,103 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505929 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/19/2026 | 739 | 4,174,944 | 5859 | | 93,801 | | 93,801 | | 132,218 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511131 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/26/2026 | 77 | 454,995 | 5803 | | 29,536 | | 29,536 | | 34,923 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404797 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/07/2025 | 104 | 567,494 | 5567 | 14,332 | | | 14,332 | | 25,504 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404261 | | N/A | Equity/Index | TOCC- | 07/10/2024 | 07/10/2025 | 100 | 563,391 | 5634 | 12,130 | | | 12,130 | | 19,031 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512170 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/05/2026 | 19 | 114,804 | 5939 | | 5,253 | | 5,253 | | 5,705 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2405148 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/08/2025 | 300 | 1,603,248 | 5344 | 65,738 | | | 65,738 | | 107,918 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405720 | | N/A | Equity/Index | BAR- | 08/28/2024 | 08/28/2025 | 107 | 600,000 | 5592 | 19,403 | | | 19,403 | | 28,310 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513225 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/26/2026 | 1,194 | 7,369,000 | 6173 | | 295,496 | | 295,496 | | 299,512 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503119 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/26/2026 | 80 | 483,840 | 6101 | | 10,741 | | 10,741 | | 11,478 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509625 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/11/2026 | 100 | 566,000 | 5660 | | 15,927 | | 15,927 | | 20,689 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507847 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/17/2026 | 100 | 528,270 | 5283 | | 17,752 | | 17,752 | | 26,239 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503605 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/20/2026 | 507 | 3,100,000 | 6118 | | 182,340 | | 182,340 | | 180,395 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407981 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/29/2025 | 322 | 1,841,727 | 5833 | 69,111 | | | 69,111 | | 94,875 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405710 | | N/A | Equity/Index | BAR- | 08/27/2024 | 08/25/2025 | 30 | 168,815 | 5635 | 6,101 | | | 6,101 | | 8,968 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511434 | | N/A | Equity/Index | BMO- | 06/02/2025 | 05/28/2026 | 16 | 94,644 | 5889 | | 6,241 | | 6,241 | | 7,487 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409494 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/25/2025 | 118 | 713,635 | 6708 | 359 | | | 359 | | 149 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502521 | | N/A | Equity/Index | TOCC- | 02/06/2025 | 02/06/2026 | 100 | 608,357 | 6084 | | 36,625 | | 36,625 | | 36,921 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410705 | | N/A | Equity/Index | RBC- | 12/18/2024 | 12/12/2025 | 30 | 180,353 | 6051 | 9,587 | | | 9,587 | | 9,926 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404593 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/21/2025 | 100 | 550,500 | 5505 | 29,674 | | | 29,674 | | 52,234 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409235 | | N/A | Equity/Index | BMO- | 11/26/2024 | 11/12/2025 | 70 | 421,098 | 5984 | 35,393 | | | 35,393 | | 30,851 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406019 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/14/2025 | 86 | 464,899 | 5455 | 18,523 | | | 18,523 | | 30,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501824 | | N/A | Equity/Index | RBC- | 01/29/2025 | 01/27/2026 | 200 | 1,209,160 | 6012 | | 74,788 | | 74,788 | | 79,545 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409133 | | N/A | Equity/Index | TOCC- | 11/25/2024 | 11/25/2025 | 100 | 598,737 | 5987 | 17,007 | | | 17,007 | | 19,189 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513109 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/24/2026 | 59 | 361,965 | 6092 | | 21,290 | | 21,290 | | 22,226 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512240 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/15/2026 | 101 | 605,000 | 5977 | | 17,847 | | 17,847 | | 19,724 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501347 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/20/2026 | 23 | 140,224 | 5997 | | 4,831 | | 4,831 | | 4,984 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505922 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/11/2026 | 39 | 220,329 | 5572 | | 6,787 | | 6,787 | | 8,745 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407983 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/29/2025 | 810 | 4,632,917 | 5833 | 237,128 | | | 237,128 | | 332,580 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406742 | | N/A | Equity/Index | BAR- | 10/01/2024 | 09/25/2025 | 360 | 2,058,422 | 5722 | 89,330 | | | 89,330 | | 122,091 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406872 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/06/2025 | 278 | 1,600,000 | 5751 | 60,002 | | | 60,002 | | 79,045 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511722 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 1,100 | 6,600,396 | 6000 | | 328,719 | | 328,719 | | 368,416 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509624 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/11/2026 | 300 | 1,699,000 | 5660 | | 45,465 | | 45,465 | | 58,938 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500093 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/02/2026 | 200 | 1,188,494 | 5942 | | 74,285 | | 74,285 | | 84,673 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508792 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/24/2026 | 626 | 3,482,125 | 5525 | | 128,637 | | 128,637 | | 173,275 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510201 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/15/2026 | 99 | 590,000 | 5958 | | 18,620 | | 18,620 | | 21,397 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508467 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/27/2026 | 597 | 3,300,000 | 5525 | | 95,203 | | 95,203 | | 131,293 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404766 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 73 | 400,000 | 5459 | 9,544 | | | 9,544 | | 15,087 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404991 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/04/2025 | 75 | 400,000 | 5347 | 11,976 | | | 11,976 | | 19,497 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411271 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 67 | 400,000 | 5971 | 26,923 | | | 26,923 | | 29,228 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2405235 | | N/A | Equity/Index | RBC- | 08/12/2024 | 08/08/2025 | 69 | 370,275 | 5319 | 11,299 | | | 11,299 | | 17,410 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506118 | | N/A | Equity/Index | BAR- | 03/25/2025 | 03/25/2026 | 208 | 1,200,000 | 5777 | | 68,291 | | 68,291 | | 90,755 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506119 | | N/A | Equity/Index | BAR- | 03/25/2025 | 03/25/2026 | 1,004 | 5,800,000 | 5777 | | 335,590 | | 335,590 | | 447,073 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512704 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 1,503 | 8,971,000 | 5968 | | 539,066 | | 539,066 | | 627,055 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502163 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/29/2026 | 140 | 849,940 | 6039 | | 29,287 | | 29,287 | | 31,183 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406484 | | N/A | Equity/Index | RBC- | 09/23/2024 | 09/19/2025 | 33 | 188,667 | 5714 | 8,249 | | | 8,249 | | 11,526 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404633 | | N/A | Equity/Index | BMO- | 07/22/2024 | 07/18/2025 | 54 | 299,063 | 5545 | 7,561 | | | 7,561 | | 11,728 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507480 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/10/2026 | 783 | 4,200,000 | 5363 | | 117,518 | | 117,518 | | 164,842 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404078 | | N/A | Equity/Index | BNP- | 07/02/2024 | 07/02/2025 | 54 | 300,000 | 5509 | 10,891 | | | 10,891 | | 17,991 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504650 | | N/A | Equity/Index | BAR- | 03/04/2025 | 02/27/2026 | 497 | 2,886,949 | 5955 | | 151,858 | | 151,858 | | 203,626 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405527 | | N/A | Equity/Index | BNP- | 08/22/2024 | 08/15/2025 | 81 | 453,863 | 5554 | 18,428 | | | 18,428 | | 27,377 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509997 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 251 | 1,477,775 | 5660 | | 88,907 | | 88,907 | | 103,275 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506336 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 1,218 | 6,800,000 | 5581 | | 408,540 | | 408,540 | | 589,695 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512929 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/24/2026 | 1,088 | 6,628,000 | 6092 | | 397,015 | | 397,015 | | 427,039 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513341 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/30/2026 | 398 | 2,469,000 | 6205 | | 54,490 | | 54,490 | | 54,174 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405766 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/21/2025 | 86 | 484,097 | 5621 | 21,322 | | | 21,322 | | 31,843 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410080 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/01/2025 | 18 | 109,135 | 6032 | 6,636 | | | 6,636 | | 6,522 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504986 | | N/A | Equity/Index | BAR- | 03/07/2025 | 03/04/2026 | 49 | 282,810 | 5778 | | 17,770 | | 17,770 | | 23,457 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512095 | | N/A | Equity/Index | BMO- | 06/11/2025 | 06/09/2026 | 1,323 | 7,986,951 | 6006 | | 445,560 | | 445,560 | | 494,380 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509041 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/04/2026 | 492 | 2,800,000 | 5687 | | 115,306 | | 115,306 | | 150,578 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406445 | | N/A | Equity/Index | BAR- | 09/20/2024 | 08/20/2025 | 66 | 375,342 | 5597 | 9,410 | | | 9,410 | | 12,798 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506843 | | N/A | Equity/Index | BMO- | 04/04/2025 | 03/19/2026 | 98 | 504,406 | 5871 | | 17,592 | | 17,592 | | 65,194 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513335 | | N/A | Equity/Index | NTX- | 06/27/2025 | 03/13/2026 | 121 | 744,513 | 6274 | | 42,027 | | 42,027 | | 44,859 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502618 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/06/2026 | 700 | 4,218,193 | 6026 | | 125,290 | | 125,290 | | 136,860 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506773 | | N/A | Equity/Index | BAR- | 04/04/2025 | 04/06/2026 | 434 | 2,200,000 | 5074 | | 225,041 | | 225,041 | | 582,607 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503144 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/30/2026 | 50 | 302,400 | 6071 | | 12,783 | | 12,783 | | 13,642 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501384 | | N/A | Equity/Index | BNP- | 01/23/2025 | 01/21/2026 | 16 | 97,440 | 6049 | | 6,521 | | 6,521 | | 6,460 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407306 | | N/A | Equity/Index | RBC- | 10/17/2024 | 10/14/2025 | 607 | 3,559,327 | 5860 | 206,435 | | | 206,435 | | 249,707 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500483 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/08/2026 | 100 | 591,825 | 5918 | | 19,296 | | 19,296 | | 22,734 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505878 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 194 | 1,100,000 | 5668 | | 96,637 | | 96,637 | | 161,017 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512858 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/12/2026 | 58 | 348,592 | 5977 | | 7,753 | | 7,753 | | 8,367 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408760 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/14/2025 | 42 | 248,286 | 6161 | 7,545 | | | 7,545 | | 8,942 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407338 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/26/2025 | 67 | 391,823 | 5738 | 22,840 | | | 22,840 | | 28,630 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2501812 | | N/A | Equity/Index | RBC- | 01/29/2025 | 01/23/2026 | 137 | 828,275 | 6101 | | 35,175 | | 35,175 | | 37,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509982 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/05/2026 | 30 | 176,627 | 5650 | | 11,995 | | 11,995 | | 14,169 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507939 | | N/A | Equity/Index | BAR- | 04/17/2025 | 04/15/2026 | 239 | 1,270,906 | 5397 | | 51,438 | | 51,438 | | 78,220 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404324 | | N/A | Equity/Index | BAR- | 07/11/2024 | 07/11/2025 | 72 | 400,000 | 5585 | 19,657 | | | 19,657 | | 34,383 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504440 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/26/2026 | 1,188 | 6,936,079 | 5956 | | 353,893 | | 353,893 | | 456,051 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404799 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/08/2025 | 82 | 447,447 | 5573 | 22,912 | | | 22,912 | | 48,221 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512702 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 2,004 | 11,962,000 | 5968 | | 677,288 | | 677,288 | | 782,750 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411697 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/10/2025 | 54 | 317,682 | 6035 | 14,930 | | | 14,930 | | 18,177 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507740 | | N/A | Equity/Index | BAR- | 04/16/2025 | 04/16/2026 | 417 | 2,200,000 | 5276 | | 58,014 | | 58,014 | | 82,934 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406643 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/26/2025 | 174 | 1,000,000 | 5738 | 25,320 | | | 25,320 | | 33,802 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410189 | | N/A | Equity/Index | BAR- | 12/10/2024 | 12/05/2025 | 112 | 675,752 | 6075 | 26,132 | | | 26,132 | | 27,730 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513344 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/30/2026 | 99 | 617,000 | 6205 | | 20,559 | | 20,559 | | 20,447 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407166 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 396 | 2,300,000 | 5815 | 75,210 | | | 75,210 | | 95,832 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502376 | | N/A | Equity/Index | TOCC- | 02/04/2025 | 02/04/2026 | 300 | 1,811,364 | 6038 | | 40,760 | | 40,760 | | 44,681 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508458 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 398 | 2,200,000 | 5525 | | 117,986 | | 117,986 | | 171,830 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502022 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/27/2026 | 45 | 273,106 | 6012 | | 15,808 | | 15,808 | | 16,628 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406014 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/11/2025 | 78 | 421,652 | 5344 | 23,534 | | | 23,534 | | 38,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511184 | | N/A | Equity/Index | NTX- | 05/29/2025 | 05/27/2026 | 120 | 708,630 | 5922 | | 21,317 | | 21,317 | | 24,367 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404197 | | N/A | Equity/Index | BMO- | 07/08/2024 | 07/03/2025 | 57 | 317,747 | 5537 | 20,860 | | | 20,860 | | 37,596 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510557 | | N/A | Equity/Index | TOCC- | 05/21/2025 | 05/21/2026 | 200 | 1,168,922 | 5845 | | 34,017 | | 34,017 | | 40,564 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501537 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/21/2026 | 142 | 865,263 | 6049 | | 33,799 | | 33,799 | | 34,835 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506513 | | N/A | Equity/Index | TOCC- | 04/01/2025 | 04/01/2026 | 100 | 563,307 | 5633 | | 15,155 | | 15,155 | | 19,895 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500819 | | N/A | Equity/Index | RBC- | 01/14/2025 | 01/13/2026 | 210 | 1,222,977 | 5820 | | 106,367 | | 106,367 | | 134,308 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405190 | | N/A | Equity/Index | BAR- | 08/09/2024 | 08/07/2025 | 100 | 531,444 | 5200 | 22,917 | | | 22,917 | | 35,551 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404819 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/24/2025 | 212 | 1,156,814 | 5427 | 69,305 | | | 69,305 | | 123,066 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404573 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/18/2025 | 100 | 550,500 | 5505 | 11,948 | | | 11,948 | | 18,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510214 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/18/2026 | 198 | 1,180,000 | 5958 | | 32,450 | | 32,450 | | 37,011 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404930 | | N/A | Equity/Index | BNP- | 08/01/2024 | 08/01/2025 | 202 | 1,100,000 | 5479 | 90,553 | | | 90,553 | | 152,107 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509039 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/04/2026 | 193 | 1,100,000 | 5687 | | 34,330 | | 34,330 | | 44,101 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410735 | | N/A | Equity/Index | TOCC- | 12/19/2024 | 12/19/2025 | 100 | 586,708 | 5867 | 14,435 | | | 14,435 | | 17,132 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504452 | | N/A | Equity/Index | BAR- | 02/28/2025 | 12/04/2025 | 41 | 241,467 | 6482 | | 4,977 | | 4,977 | | 6,035 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405702 | | N/A | Equity/Index | BAR- | 08/27/2024 | 08/22/2025 | 279 | 1,569,980 | 5635 | 46,437 | | | 46,437 | | 67,249 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407192 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/08/2025 | 37 | 215,352 | 5751 | 13,556 | | | 13,556 | | 17,253 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506174 | | N/A | Equity/Index | TOCC- | 03/26/2025 | 03/26/2026 | 200 | 1,142,440 | 5712 | | 97,452 | | 97,452 | | 158,878 | | | | | | | .0001 |

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510907 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/21/2026 | 378 | 2,200,565 | 5845 | | 119,826 | | 119,826 | | 149,350 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509080 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/23/2026 | 513 | 2,923,356 | 5376 | | 119,252 | | 119,252 | | 143,181 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505917 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/05/2026 | 50 | 282,473 | 5843 | | 7,122 | | 7,122 | | 10,141 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506496 | | N/A | Equity/Index | BAR- | 03/31/2025 | 03/31/2026 | 303 | 1,700,000 | 5612 | | 98,174 | | 98,174 | | 140,139 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503835 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 300 | 1,803,939 | 6013 | | 102,830 | | 102,830 | | 113,719 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509892 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/13/2026 | 99 | 584,000 | 5887 | | 23,010 | | 23,010 | | 27,669 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504583 | | N/A | Equity/Index | BAR- | 03/03/2025 | 03/02/2026 | 588 | 3,467,058 | 5955 | | 278,277 | | 278,277 | | 345,094 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404051 | | N/A | Equity/Index | BNP- | 07/01/2024 | 07/01/2025 | 274 | 1,500,000 | 5475 | 29,926 | | | 29,926 | | 46,486 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406432 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/12/2025 | 121 | 688,127 | 5626 | 15,551 | | | 15,551 | | 20,707 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511802 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/04/2026 | 121 | 726,720 | 5971 | | 22,580 | | 22,580 | | 24,463 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513052 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/23/2026 | 1,233 | 7,516,368 | 6025 | | 272,357 | | 272,357 | | 285,541 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500107 | | N/A | Equity/Index | BAR- | 01/03/2025 | 01/05/2026 | 168 | 1,000,000 | 5942 | | 83,889 | | 83,889 | | 89,934 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501159 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/13/2026 | 142 | 853,555 | 5836 | | 52,263 | | 52,263 | | 57,617 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500088 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/02/2026 | 100 | 594,247 | 5942 | | 21,752 | | 21,752 | | 25,101 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507246 | | N/A | Equity/Index | NTX- | 04/10/2025 | 03/13/2026 | 95 | 495,441 | 5899 | | 20,031 | | 20,031 | | 60,369 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404435 | | N/A | Equity/Index | BAR- | 07/15/2024 | 07/15/2025 | 71 | 400,000 | 5631 | 12,680 | | | 12,680 | | 20,531 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404228 | | N/A | Equity/Index | TOCC- | 07/09/2024 | 07/09/2025 | 200 | 1,115,396 | 5577 | 34,217 | | | 34,217 | | 55,522 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410374 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/12/2025 | 182 | 1,100,000 | 6051 | 65,804 | | | 65,804 | | 65,772 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409260 | | N/A | Equity/Index | BAR- | 11/26/2024 | 11/21/2025 | 186 | 1,118,697 | 5969 | 51,652 | | | 51,652 | | 56,395 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406719 | | N/A | Equity/Index | RBC- | 09/30/2024 | 09/30/2025 | 52 | 300,000 | 5762 | 15,771 | | | 15,771 | | 21,359 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506576 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/31/2026 | 106 | 599,642 | 5612 | | 36,807 | | 36,807 | | 50,979 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500085 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/02/2026 | 400 | 2,376,988 | 5942 | | 73,930 | | 73,930 | | 86,395 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508892 | | N/A | Equity/Index | BMO- | 05/01/2025 | 04/29/2026 | 830 | 4,677,258 | 5561 | | 177,579 | | 177,579 | | 229,821 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502418 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/30/2026 | 37 | 223,463 | 6041 | | 10,562 | | 10,562 | | 11,442 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503053 | | N/A | Equity/Index | BAR- | 02/12/2025 | 02/12/2026 | 99 | 600,000 | 6052 | | 34,032 | | 34,032 | | 36,882 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407391 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/20/2025 | 400 | 2,345,868 | 5865 | 137,710 | | | 137,710 | | 167,351 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404858 | | N/A | Equity/Index | BNP- | 07/30/2024 | 07/30/2025 | 166 | 900,000 | 5436 | 17,577 | | | 17,577 | | 27,254 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406433 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/12/2025 | 156 | 887,172 | 5626 | 29,660 | | | 29,660 | | 40,294 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409412 | | N/A | Equity/Index | BAR- | 11/29/2024 | 12/01/2025 | 199 | 1,200,000 | 6032 | 37,669 | | | 37,669 | | 40,716 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512181 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/08/2026 | 13 | 78,550 | 6000 | | 5,466 | | 5,466 | | 6,143 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407616 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 844 | 4,900,000 | 5808 | 154,110 | | | 154,110 | | 194,470 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411280 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/29/2025 | 117 | 700,000 | 5971 | 42,883 | | | 42,883 | | 47,208 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411562 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 21 | 123,792 | 5971 | 6,318 | | | 6,318 | | 7,609 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404148 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 100 | 556,719 | 5567 | 11,415 | | | 11,415 | | 17,800 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2500172 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/26/2025 | 69 | 410,222 | 6279 | | 2,463 | | 2,463 | | 2,758 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405733 | | N/A | Equity/Index | SG- | 08/28/2024 | 08/26/2025 | 185 | 1,033,965 | 5617 | 59,024 | | | 59,024 | | 93,880 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406860 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/03/2025 | 313 | 1,800,000 | 5751 | 80,282 | | | 80,282 | | 106,928 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410530 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/03/2025 | 36 | 218,880 | 6050 | 7,298 | | | 7,298 | | 7,590 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411495 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/23/2025 | 378 | 2,261,952 | 5974 | 83,803 | | | 83,803 | | 96,667 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404976 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/01/2025 | 150 | 800,000 | 5347 | 15,352 | | | 15,352 | | 24,305 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501992 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/31/2025 | 82 | 497,660 | 5882 | | 20,407 | | 20,407 | | 21,970 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407332 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/19/2025 | 197 | 1,152,076 | 5703 | 55,130 | | | 55,130 | | 69,107 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511358 | | N/A | Equity/Index | RBC- | 05/30/2025 | 03/13/2026 | 43 | 254,569 | 6043 | | 16,544 | | 16,544 | | 22,845 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404554 | | N/A | Equity/Index | TOCC- | 07/18/2024 | 07/15/2025 | 400 | 2,222,248 | 5631 | 119,818 | | | 119,818 | | 219,205 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512710 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/22/2026 | 401 | 2,392,000 | 5968 | | 77,454 | | 77,454 | | 85,886 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509390 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/16/2026 | 1,233 | 6,897,895 | 5639 | | 395,830 | | 395,830 | | 590,979 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503306 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 4,596 | 28,100,000 | 6115 | | 1,180,181 | | 1,180,181 | | 1,203,421 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407623 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 1,205 | 7,000,000 | 5808 | 413,556 | | | 413,556 | | 530,372 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407978 | | N/A | Equity/Index | TOCC- | 11/04/2024 | 11/04/2025 | 600 | 3,427,614 | 5713 | 210,807 | | | 210,807 | | 290,423 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405244 | | N/A | Equity/Index | RBC- | 08/12/2024 | 08/07/2025 | 765 | 4,105,227 | 5200 | 270,856 | | | 270,856 | | 430,994 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407398 | | N/A | Equity/Index | BNP- | 10/18/2024 | 10/03/2025 | 200 | 1,172,734 | 5751 | 40,544 | | | 40,544 | | 49,651 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408767 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/14/2025 | 92 | 543,864 | 6149 | 17,092 | | | 17,092 | | 20,290 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406471 | | N/A | Equity/Index | BNP- | 09/23/2024 | 09/23/2025 | 52 | 300,000 | 5719 | 15,663 | | | 15,663 | | 22,107 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405292 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/11/2025 | 96 | 520,698 | 5344 | 21,299 | | | 21,299 | | 33,082 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506959 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 10 | 51,000 | 5397 | | 2,669 | | 2,669 | | 5,579 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502999 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/06/2026 | 260 | 1,579,001 | 6026 | | 70,637 | | 70,637 | | 75,129 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505443 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 106 | 600,000 | 5639 | | 34,913 | | 34,913 | | 49,216 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408046 | | N/A | Equity/Index | BAR- | 11/05/2024 | 11/05/2025 | 744 | 4,300,000 | 5783 | 97,611 | | | 97,611 | | 121,814 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506225 | | N/A | Equity/Index | NTX- | 03/27/2025 | 03/27/2026 | 105 | 600,000 | 5693 | | 11,358 | | 11,358 | | 14,022 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410740 | | N/A | Equity/Index | TOCC- | 12/19/2024 | 12/19/2025 | 600 | 3,520,248 | 5867 | 211,575 | | | 211,575 | | 255,062 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500484 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/08/2026 | 900 | 5,326,425 | 5918 | | 243,428 | | 243,428 | | 283,978 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405895 | | N/A | Equity/Index | BNP- | 09/03/2024 | 09/03/2025 | 54 | 300,000 | 5529 | 9,768 | | | 9,768 | | 14,340 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507700 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/10/2026 | 8 | 43,188 | 5268 | | 2,740 | | 2,740 | | 3,949 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506806 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/02/2026 | 1,800 | 9,133,344 | 5074 | | 361,702 | | 361,702 | | 564,131 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511905 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/05/2026 | 61 | 367,119 | 5939 | | 15,983 | | 15,983 | | 17,506 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410938 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/05/2025 | 249 | 1,481,876 | 6075 | 59,728 | | | 59,728 | | 66,645 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504437 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/26/2026 | 696 | 4,063,561 | 5956 | | 143,306 | | 143,306 | | 179,024 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2505299 | | N/A | Equity/Index | BAR- | 03/13/2025 | 03/11/2026 | 125 | 691,976 | 5572 | | 28,905 | | 28,905 | | 41,117 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408477 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/12/2025 | 351 | 2,100,000 | 5984 | 62,141 | | | 62,141 | | 71,067 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404075 | | N/A | Equity/Index | BNP- | 07/02/2024 | 07/02/2025 | 54 | 300,000 | 5509 | 8,484 | | | 8,484 | | 13,494 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512970 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 564 | 3,438,257 | 5968 | | 127,475 | | 127,475 | | 132,429 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406674 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/18/2025 | 85 | 488,878 | 5618 | 22,629 | | | 22,629 | | 29,842 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511101 | | N/A | Equity/Index | TOCC- | 05/28/2025 | 05/28/2026 | 200 | 1,177,710 | 5889 | | 69,607 | | 69,607 | | 84,487 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501660 | | N/A | Equity/Index | BAR- | 01/27/2025 | 01/23/2026 | 156 | 936,000 | 6119 | | 52,720 | | 52,720 | | 57,263 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512697 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 100 | 598,000 | 5968 | | 27,734 | | 27,734 | | 31,493 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406646 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/26/2025 | 1,098 | 6,300,000 | 5738 | 204,309 | | | 204,309 | | 275,108 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512319 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/11/2026 | 96 | 574,104 | 6022 | | 33,861 | | 33,861 | | 38,913 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510691 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/07/2026 | 85 | 498,466 | 5631 | | 23,793 | | 23,793 | | 27,279 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511440 | | N/A | Equity/Index | BMO- | 06/02/2025 | 05/29/2026 | 73 | 431,813 | 5912 | | 23,342 | | 23,342 | | 27,622 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503987 | | N/A | Equity/Index | NTX- | 02/24/2025 | 02/20/2026 | 41 | 246,367 | 6118 | | 10,148 | | 10,148 | | 11,164 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504573 | | N/A | Equity/Index | BAR- | 03/03/2025 | 03/03/2026 | 513 | 3,000,000 | 5850 | | 66,871 | | 66,871 | | 79,184 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410113 | | N/A | Equity/Index | BMO- | 12/09/2024 | 10/21/2025 | 19 | 115,021 | 5854 | 11,453 | | | 11,453 | | 9,787 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511118 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 148 | 874,536 | 5803 | | 40,070 | | 40,070 | | 46,098 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504585 | | N/A | Equity/Index | RBC- | 03/03/2025 | 02/27/2026 | 34 | 200,889 | 5862 | | 5,833 | | 5,833 | | 6,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407311 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/03/2025 | 133 | 777,797 | 5529 | 56,993 | | | 56,993 | | 71,893 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405698 | | N/A | Equity/Index | BAR- | 08/27/2024 | 08/22/2025 | 872 | 4,906,892 | 5571 | 222,125 | | | 222,125 | | 324,049 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406270 | | N/A | Equity/Index | BNP- | 09/16/2024 | 09/16/2025 | 320 | 1,800,000 | 5633 | 66,654 | | | 66,654 | | 96,443 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503186 | | N/A | Equity/Index | BAR- | 02/13/2025 | 02/11/2026 | 245 | 1,490,274 | 6069 | | 83,295 | | 83,295 | | 86,101 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408047 | | N/A | Equity/Index | BAR- | 11/05/2024 | 11/05/2025 | 52 | 300,000 | 5783 | 7,260 | | | 7,260 | | 9,082 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513057 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/23/2026 | 208 | 1,267,968 | 6025 | | 74,214 | | 74,214 | | 79,051 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409679 | | N/A | Equity/Index | BMO- | 12/05/2024 | 12/05/2025 | 198 | 1,200,000 | 6075 | 72,397 | | | 72,397 | | 68,715 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407114 | | N/A | Equity/Index | BAR- | 10/10/2024 | 10/10/2025 | 121 | 700,000 | 5780 | 37,997 | | | 37,997 | | 49,620 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512160 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/03/2026 | 228 | 1,377,644 | 5970 | | 62,648 | | 62,648 | | 68,306 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512501 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/15/2026 | 159 | 953,928 | 5977 | | 31,390 | | 31,390 | | 34,559 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502838 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/05/2026 | 54 | 327,548 | 6061 | | 9,302 | | 9,302 | | 9,927 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500992 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 300 | 1,800,000 | 5997 | | 56,360 | | 56,360 | | 62,237 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504984 | | N/A | Equity/Index | BAR- | 03/07/2025 | 03/04/2026 | 33 | 190,464 | 5778 | | 7,186 | | 7,186 | | 9,056 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503105 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/21/2026 | 94 | 568,512 | 6049 | | 12,873 | | 12,873 | | 13,796 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405402 | | N/A | Equity/Index | RBC- | 08/16/2024 | 08/08/2025 | 124 | 687,926 | 5344 | 47,471 | | | 47,471 | | 71,588 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510210 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/15/2026 | 1,291 | 7,690,000 | 5958 | | 451,249 | | 451,249 | | 539,421 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2405426 | | N/A | Equity/Index | BNP- | 08/19/2024 | 08/19/2025 | 53 | 300,000 | 5608 | 7,302 | | | 7,302 | | 10,643 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508099 | | N/A | Equity/Index | RBC- | 04/21/2025 | 04/21/2026 | 213 | 1,100,000 | 5158 | | 64,636 | | 64,636 | | 105,030 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508297 | | N/A | Equity/Index | BAR- | 04/23/2025 | 04/21/2026 | 1,529 | 8,264,245 | 5158 | | 489,494 | | 489,494 | | 672,464 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511791 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 43 | 258,256 | 5912 | | 10,153 | | 10,153 | | 11,070 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512184 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/10/2026 | 143 | 864,049 | 6039 | | 19,095 | | 19,095 | | 20,560 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505197 | | N/A | Equity/Index | BAR- | 03/12/2025 | 03/12/2026 | 107 | 600,000 | 5599 | | 10,711 | | 10,711 | | 14,026 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513245 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/29/2026 | 99 | 614,000 | 6173 | | 34,137 | | 34,137 | | 34,891 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510058 | | N/A | Equity/Index | BMO- | 05/14/2025 | 05/12/2026 | 403 | 2,375,786 | 5844 | | 100,605 | | 100,605 | | 118,621 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502399 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/09/2026 | 36 | 217,424 | 6097 | | 3,777 | | 3,777 | | 4,122 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406242 | | N/A | Equity/Index | RBC- | 09/13/2024 | 09/08/2025 | 127 | 714,116 | 5408 | 42,663 | | | 42,663 | | 59,979 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504055 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/20/2026 | 432 | 2,571,778 | 6013 | | 106,795 | | 106,795 | | 121,902 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504992 | | N/A | Equity/Index | BAR- | 03/07/2025 | 03/05/2026 | 124 | 715,683 | 5843 | | 39,532 | | 39,532 | | 52,538 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509188 | | N/A | Equity/Index | CITI- | 05/05/2025 | 05/05/2026 | 106 | 600,000 | 5650 | | 17,106 | | 17,106 | | 21,973 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508280 | | N/A | Equity/Index | TOCC- | 04/23/2025 | 04/23/2026 | 700 | 3,763,102 | 5376 | | 215,261 | | 215,261 | | 327,987 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503185 | | N/A | Equity/Index | BAR- | 02/13/2025 | 02/11/2026 | 795 | 4,835,786 | 6069 | | 185,505 | | 185,505 | | 194,636 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501967 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | 20 | 121,381 | 6038 | | 4,138 | | 4,138 | | 4,433 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512930 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/24/2026 | 99 | 603,000 | 6092 | | 36,662 | | 36,662 | | 39,468 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511474 | | N/A | Equity/Index | RBC- | 06/03/2025 | 06/03/2026 | 99 | 594,000 | 5970 | | 35,200 | | 35,200 | | 40,885 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507843 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/17/2026 | 2,700 | 14,263,290 | 5283 | | 271,068 | | 271,068 | | 388,022 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510747 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/19/2026 | 23 | 134,879 | 5964 | | 8,575 | | 8,575 | | 11,115 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405611 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/12/2025 | 175 | 980,100 | 5344 | 24,460 | | | 24,460 | | 32,516 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504941 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/06/2026 | 600 | 3,462,120 | 5770 | | 99,369 | | 99,369 | | 124,573 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409672 | | N/A | Equity/Index | BMO- | 12/05/2024 | 12/05/2025 | 839 | 5,100,000 | 6075 | 116,429 | | | 116,429 | | 121,009 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509967 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | 60 | 353,253 | 5687 | | 11,116 | | 11,116 | | 12,508 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407050 | | N/A | Equity/Index | BNP- | 10/08/2024 | 10/08/2025 | 574 | 3,300,000 | 5751 | 74,976 | | | 74,976 | | 96,736 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512035 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/05/2026 | 71 | 427,154 | 6000 | | 28,335 | | 28,335 | | 32,267 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409583 | | N/A | Equity/Index | TOCC- | 12/04/2024 | 12/04/2025 | 500 | 3,043,245 | 6086 | 176,513 | | | 176,513 | | 165,446 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504178 | | N/A | Equity/Index | NTX- | 02/27/2025 | 02/27/2026 | 819 | 4,800,000 | 5862 | | 283,197 | | 283,197 | | 353,518 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406420 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/22/2025 | 123 | 700,000 | 5703 | 36,854 | | | 36,854 | | 53,062 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506673 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/01/2026 | 15 | 81,990 | 5633 | | 2,327 | | 2,327 | | 3,442 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511736 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/08/2026 | 200 | 1,200,072 | 6000 | | 73,207 | | 73,207 | | 83,180 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405242 | | N/A | Equity/Index | RBC- | 08/12/2024 | 08/07/2025 | 36 | 193,187 | 5200 | 5,845 | | | 5,845 | | 8,489 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504993 | | N/A | Equity/Index | BAR- | 03/07/2025 | 03/05/2026 | 203 | 1,171,642 | 5843 | | 66,271 | | 66,271 | | 88,366 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2502308 | | N/A | Equity/Index | RBC- | 02/03/2025 | 01/30/2026 | 55 | 329,175 | 6071 | | 6,927 | | 6,927 | | 7,757 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405035 | | N/A | Equity/Index | TOCC- | 08/05/2024 | 08/05/2025 | 100 | 518,633 | 5186 | 17,221 | | | 17,221 | | 27,014 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503834 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 100 | 601,313 | 6013 | | 32,292 | | 32,292 | | 35,435 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406485 | | N/A | Equity/Index | RBC- | 09/23/2024 | 09/19/2025 | 47 | 268,707 | 5714 | 14,468 | | | 14,468 | | 20,613 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404104 | | N/A | Equity/Index | TOCC- | 07/03/2024 | 07/03/2025 | 300 | 1,661,106 | 5537 | 90,317 | | | 90,317 | | 165,007 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502623 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/06/2026 | 1,100 | 6,628,589 | 6026 | | 300,955 | | 300,955 | | 329,262 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505822 | | N/A | Equity/Index | BAR- | 03/20/2025 | 03/18/2026 | 45 | 255,353 | 5615 | | 7,165 | | 7,165 | | 9,120 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404170 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/07/2025 | 100 | 556,719 | 5567 | 31,178 | | | 31,178 | | 56,626 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411045 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/19/2025 | 51 | 303,297 | 5867 | 13,325 | | | 13,325 | | 15,111 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411436 | | N/A | Equity/Index | TOCC- | 12/30/2024 | 12/30/2025 | 200 | 1,181,388 | 5907 | 38,633 | | | 38,633 | | 45,765 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508887 | | N/A | Equity/Index | NTX- | 05/01/2025 | 05/01/2026 | 196 | 1,100,000 | 5604 | | 65,152 | | 65,152 | | 92,055 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502696 | | N/A | Equity/Index | BAR- | 02/07/2025 | 02/04/2026 | 80 | 482,080 | 6038 | | 25,936 | | 25,936 | | 28,123 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408366 | | N/A | Equity/Index | BNP- | 11/08/2024 | 11/06/2025 | 483 | 2,897,493 | 5929 | 165,621 | | | 165,621 | | 180,805 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404589 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/21/2025 | 100 | 550,500 | 5505 | 16,792 | | | 16,792 | | 27,021 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409336 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/26/2025 | 150 | 900,000 | 5999 | 55,349 | | | 55,349 | | 58,071 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512727 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/17/2026 | 658 | 3,938,130 | 5983 | | 216,936 | | 216,936 | | 245,678 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407847 | | N/A | Equity/Index | BNP- | 10/30/2024 | 10/03/2025 | 58 | 338,157 | 5751 | 30,592 | | | 30,592 | | 33,457 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502427 | | N/A | Equity/Index | BAR- | 02/04/2025 | 02/02/2026 | 76 | 459,006 | 6041 | | 12,052 | | 12,052 | | 13,138 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408539 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/11/2025 | 743 | 4,456,514 | 6001 | 242,894 | | | 242,894 | | 260,154 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505869 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 1,200 | 6,800,000 | 5668 | | 405,212 | | 405,212 | | 572,072 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504643 | | N/A | Equity/Index | BAR- | 03/04/2025 | 02/27/2026 | 36 | 209,115 | 5955 | | 4,079 | | 4,079 | | 5,130 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510367 | | N/A | Equity/Index | TOCC- | 05/19/2025 | 05/19/2026 | 200 | 1,192,720 | 5964 | | 107,586 | | 107,586 | | 130,282 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512238 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/15/2026 | 101 | 605,000 | 5977 | | 13,492 | | 13,492 | | 14,764 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502312 | | N/A | Equity/Index | RBC- | 02/03/2025 | 01/30/2026 | 1,009 | 6,038,865 | 6071 | | 314,394 | | 314,394 | | 352,592 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506189 | | N/A | Equity/Index | NTX- | 03/26/2025 | 03/24/2026 | 2,300 | 13,126,100 | 5768 | | 473,961 | | 473,961 | | 625,153 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404525 | | N/A | Equity/Index | BMO- | 07/18/2024 | 07/18/2025 | 307 | 1,700,000 | 5545 | 142,804 | | | 142,804 | | 206,422 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408669 | | N/A | Equity/Index | TOCC- | 11/18/2024 | 11/18/2025 | 1,400 | 8,251,068 | 5894 | 185,676 | | | 185,676 | | 221,990 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502009 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | 131 | 795,042 | 5942 | | 35,526 | | 35,526 | | 38,137 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500003 | | N/A | Equity/Index | TOCC- | 01/02/2025 | 01/02/2026 | 200 | 1,173,710 | 5869 | | 22,891 | | 22,891 | | 26,882 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410567 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/09/2025 | 82 | 498,560 | 6053 | 19,759 | | | 19,759 | | 20,317 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507943 | | N/A | Equity/Index | BAR- | 04/17/2025 | 04/15/2026 | 97 | 515,807 | 5397 | | 31,497 | | 31,497 | | 51,311 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500420 | | N/A | Equity/Index | BAR- | 01/07/2025 | 01/02/2026 | 38 | 227,050 | 6209 | | 7,008 | | 7,008 | | 8,256 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512166 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/04/2026 | 128 | 773,414 | 5971 | | 29,372 | | 29,372 | | 31,836 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2411698 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/10/2025 | 52 | 305,916 | 6035 | 15,181 | | | 15,181 | | 18,436 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500005 | | N/A | Equity/Index | TOCC- | 01/02/2025 | 01/02/2026 | 100 | 586,855 | 5869 | | 14,615 | | 14,615 | | 17,312 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512703 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 100 | 598,000 | 5968 | | 35,370 | | 35,370 | | 41,071 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506519 | | N/A | Equity/Index | TOCC- | 04/01/2025 | 04/01/2026 | 500 | 2,816,535 | 5633 | | 163,363 | | 163,363 | | 230,013 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406764 | | N/A | Equity/Index | BAR- | 10/02/2024 | 10/02/2025 | 175 | 1,000,000 | 5710 | 44,500 | | | 44,500 | | 60,747 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408050 | | N/A | Equity/Index | BAR- | 11/05/2024 | 11/05/2025 | 121 | 700,000 | 5783 | 23,030 | | | 23,030 | | 29,150 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512187 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/10/2026 | 463 | 2,797,585 | 6039 | | 105,837 | | 105,837 | | 115,543 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411161 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | 91 | 548,161 | 6147 | 15,880 | | | 15,880 | | 16,863 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506696 | | N/A | Equity/Index | RBC- | 04/03/2025 | 03/16/2026 | 217 | 1,172,408 | 5639 | | 77,551 | | 77,551 | | 183,658 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408353 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/24/2025 | 42 | 251,956 | 5810 | 15,410 | | | 15,410 | | 17,326 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406597 | | N/A | Equity/Index | RBC- | 09/26/2024 | 09/23/2025 | 151 | 868,220 | 5719 | 52,385 | | | 52,385 | | 72,160 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406689 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/25/2025 | 70 | 402,605 | 5722 | 24,314 | | | 24,314 | | 33,340 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408593 | | N/A | Equity/Index | BMO- | 11/14/2024 | 11/12/2025 | 20 | 119,060 | 6337 | 5,309 | | | 5,309 | | 3,961 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502478 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/05/2026 | 891 | 5,400,000 | 6061 | | 244,998 | | 244,998 | | 260,314 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501938 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/19/2025 | 131 | 795,042 | 5931 | | 25,782 | | 25,782 | | 27,778 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512161 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/03/2026 | 42 | 253,777 | 5970 | | 13,003 | | 13,003 | | 14,247 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512923 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/24/2026 | 1,088 | 6,628,000 | 6092 | | 147,809 | | 147,809 | | 154,522 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505230 | | N/A | Equity/Index | BAR- | 03/12/2025 | 03/10/2026 | 88 | 492,536 | 5615 | | 9,931 | | 9,931 | | 13,105 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503305 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 98 | 600,000 | 6115 | | 20,419 | | 20,419 | | 20,964 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513041 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/25/2026 | 100 | 609,000 | 6092 | | 12,423 | | 12,423 | | 12,981 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408765 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/14/2025 | 26 | 153,701 | 5871 | 9,423 | | | 9,423 | | 11,274 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408307 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/10/2025 | 200 | 1,199,108 | 5996 | 23,265 | | | 23,265 | | 26,440 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409259 | | N/A | Equity/Index | BAR- | 11/26/2024 | 11/21/2025 | 939 | 5,647,616 | 5969 | 230,534 | | | 230,534 | | 253,479 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409839 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/28/2025 | 70 | 425,835 | 6104 | 6,562 | | | 6,562 | | 6,866 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511439 | | N/A | Equity/Index | BMO- | 06/02/2025 | 05/29/2026 | 44 | 260,271 | 5912 | | 11,448 | | 11,448 | | 13,318 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404262 | | N/A | Equity/Index | TOCC- | 07/10/2024 | 07/10/2025 | 1,100 | 6,197,301 | 5634 | 137,055 | | | 137,055 | | 215,478 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505989 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/17/2026 | 172 | 971,121 | 6271 | | 27,821 | | 27,821 | | 65,023 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404100 | | N/A | Equity/Index | TOCC- | 07/03/2024 | 07/03/2025 | 100 | 553,702 | 5537 | 11,018 | | | 11,018 | | 17,156 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411017 | | N/A | Equity/Index | TOCC- | 12/23/2024 | 12/23/2025 | 100 | 597,407 | 5974 | 35,846 | | | 35,846 | | 38,737 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406441 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/17/2025 | 55 | 312,785 | 5635 | 19,156 | | | 19,156 | | 27,677 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411489 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/22/2025 | 46 | 275,264 | 5931 | 8,154 | | | 8,154 | | 9,381 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407331 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/19/2025 | 208 | 1,216,405 | 5703 | 42,307 | | | 42,307 | | 52,504 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410814 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/19/2025 | 200 | 1,186,170 | 5931 | 38,791 | | | 38,791 | | 45,181 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503005 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/09/2026 | 112 | 680,185 | 6026 | | 22,277 | | 22,277 | | 23,770 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2408577 | | N/A | Equity/Index | BAR- | 11/14/2024 | 11/14/2025 | 740 | 4,400,000 | 5949 | 197,954 | | | 197,954 | | 229,550 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509388 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/16/2026 | 1,718 | 9,611,179 | 5639 | | 375,297 | | 375,297 | | 525,156 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405139 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/08/2025 | 200 | 1,068,832 | 5344 | 20,097 | | | 20,097 | | 31,280 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504432 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/25/2026 | 52 | 303,599 | 5955 | | 10,707 | | 10,707 | | 13,374 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406444 | | N/A | Equity/Index | BAR- | 09/20/2024 | 08/19/2025 | 120 | 682,440 | 5608 | 20,101 | | | 20,101 | | 27,757 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404671 | | N/A | Equity/Index | SG- | 07/23/2024 | 07/18/2025 | 71 | 396,213 | 5505 | 26,900 | | | 26,900 | | 45,299 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504054 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/20/2026 | 564 | 3,357,599 | 6013 | | 124,480 | | 124,480 | | 141,084 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504775 | | N/A | Equity/Index | TOCC- | 03/06/2025 | 03/06/2026 | 200 | 1,147,704 | 5739 | | 21,695 | | 21,695 | | 26,735 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408764 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/14/2025 | 348 | 2,057,226 | 5871 | 119,106 | | | 119,106 | | 143,209 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410040 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/09/2025 | 1,536 | 9,300,000 | 6053 | 210,174 | | | 210,174 | | 225,834 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509387 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/16/2026 | 376 | 2,103,494 | 5639 | | 61,604 | | 61,604 | | 84,196 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501243 | | N/A | Equity/Index | BMO- | 01/21/2025 | 01/16/2026 | 29 | 175,407 | 5937 | | 3,697 | | 3,697 | | 3,908 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409361 | | N/A | Equity/Index | NGFP- | 11/27/2024 | 11/26/2025 | 117 | 701,384 | 6025 | 56,181 | | | 56,181 | | 50,032 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407052 | | N/A | Equity/Index | BNP- | 10/08/2024 | 10/08/2025 | 139 | 800,000 | 5751 | 25,263 | | | 25,263 | | 32,887 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404414 | | N/A | Equity/Index | TOCC- | 07/12/2024 | 07/03/2025 | 200 | 1,127,138 | 5567 | 38,703 | | | 38,703 | | 61,172 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410704 | | N/A | Equity/Index | RBC- | 12/18/2024 | 12/12/2025 | 107 | 643,257 | 6051 | 28,711 | | | 28,711 | | 30,550 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511241 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 06/01/2026 | 300 | 1,773,507 | 5912 | | 51,791 | | 51,791 | | 59,790 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503863 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/12/2026 | 29 | 174,592 | 6052 | | 6,544 | | 6,544 | | 7,102 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506230 | | N/A | Equity/Index | NTX- | 03/27/2025 | 03/27/2026 | 808 | 4,600,000 | 5693 | | 197,892 | | 197,892 | | 258,969 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408029 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/24/2025 | 46 | 263,258 | 5808 | 19,837 | | | 19,837 | | 25,574 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512544 | | N/A | Equity/Index | RBC- | 06/18/2025 | 06/18/2026 | 700 | 4,188,000 | 5981 | | 254,212 | | 254,212 | | 291,364 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506828 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 17 | 86,844 | 5671 | | 2,930 | | 2,930 | | 6,911 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504942 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/06/2026 | 100 | 577,020 | 5770 | | 17,081 | | 17,081 | | 21,384 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512788 | | N/A | Equity/Index | CITI- | 06/20/2025 | 06/12/2026 | 338 | 2,013,466 | 6456 | | 81,522 | | 81,522 | | 118,666 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509417 | | N/A | Equity/Index | NTX- | 05/07/2025 | 05/05/2026 | 40 | 223,776 | 5650 | | 10,838 | | 10,838 | | 15,176 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504061 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/20/2026 | 16 | 95,251 | 6118 | | 3,269 | | 3,269 | | 3,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505202 | | N/A | Equity/Index | BAR- | 03/12/2025 | 03/12/2026 | 2,197 | 12,300,000 | 5599 | | 526,066 | | 526,066 | | 720,546 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508325 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/24/2026 | 875 | 4,800,000 | 5485 | | 198,388 | | 198,388 | | 284,827 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503100 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/15/2026 | 40 | 241,920 | 5950 | | 10,150 | | 10,150 | | 10,925 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505731 | | N/A | Equity/Index | NTX- | 03/19/2025 | 03/17/2026 | 2,466 | 13,932,900 | 5675 | | 555,713 | | 555,713 | | 745,269 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406527 | | N/A | Equity/Index | BAR- | 09/24/2024 | 09/19/2025 | 1,094 | 6,264,693 | 5714 | 267,844 | | | 267,844 | | 372,349 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509674 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/24/2026 | 164 | 927,775 | 5525 | | 26,847 | | 26,847 | | 34,101 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405925 | | N/A | Equity/Index | BNP- | 09/04/2024 | 08/29/2025 | 709 | 3,918,643 | 5648 | 123,146 | | | 123,146 | | 195,017 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409572 | | N/A | Equity/Index | BMO- | 12/03/2024 | 10/28/2025 | 70 | 423,325 | 5824 | 43,739 | | | 43,739 | | 38,585 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404510 | | N/A | Equity/Index | BMO- | 07/17/2024 | 07/17/2025 | 54 | 300,000 | 5588 | 15,929 | | | 15,929 | | 27,766 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411063 | | N/A | Equity/Index | NGFP- | 12/23/2024 | 11/25/2025 | 27 | 160,684 | 5987 | 12,669 | | | 12,669 | | 12,260 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509847 | | N/A | Equity/Index | BAR- | 05/12/2025 | 05/12/2026 | 97 | 566,000 | 5844 | | 22,142 | | 22,142 | | 27,329 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407697 | | N/A | Equity/Index | BAR- | 10/28/2024 | 10/23/2025 | 49 | 285,523 | 5797 | 11,931 | | | 11,931 | | 14,867 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502402 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/09/2026 | 37 | 223,463 | 6578 | | 1,154 | | 1,154 | | 1,129 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501986 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/30/2025 | 10 | 60,690 | 5907 | | 2,770 | | 2,770 | | 2,980 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404895 | | N/A | Equity/Index | BAR- | 07/31/2024 | 07/31/2025 | 290 | 1,600,000 | 5522 | 38,239 | | | 38,239 | | 59,355 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512435 | | N/A | Equity/Index | RBC- | 06/16/2025 | 06/12/2026 | 677 | 4,087,963 | 6045 | | 227,465 | | 227,465 | | 253,598 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405067 | | N/A | Equity/Index | RBC- | 08/06/2024 | 07/31/2025 | 455 | 2,408,310 | 5522 | 88,302 | | | 88,302 | | 177,088 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405405 | | N/A | Equity/Index | RBC- | 08/16/2024 | 08/13/2025 | 441 | 2,446,575 | 5434 | 114,329 | | | 114,329 | | 169,273 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408166 | | N/A | Equity/Index | BAR- | 11/06/2024 | 11/04/2025 | 2,118 | 12,538,560 | 5713 | 556,674 | | | 556,674 | | 652,000 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408984 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/24/2025 | 400 | 2,387,736 | 5969 | 77,846 | | | 77,846 | | 88,355 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511604 | | N/A | Equity/Index | CITI- | 06/05/2025 | 06/05/2026 | 704 | 4,180,000 | 5939 | | 254,561 | | 254,561 | | 303,357 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404781 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/28/2025 | 238 | 1,300,000 | 5459 | 39,389 | | | 39,389 | | 63,344 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502834 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/04/2026 | 798 | 4,840,429 | 6038 | | 186,477 | | 186,477 | | 198,809 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408170 | | N/A | Equity/Index | BAR- | 11/06/2024 | 11/04/2025 | 14 | 82,880 | 5713 | 5,758 | | | 5,758 | | 6,776 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405029 | | N/A | Equity/Index | SG- | 08/05/2024 | 08/05/2025 | 231 | 1,200,000 | 5220 | 109,081 | | | 109,081 | | 233,884 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508238 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/17/2026 | 987 | 5,166,624 | 5283 | | 177,551 | | 177,551 | | 271,353 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404832 | | N/A | Equity/Index | BNP- | 07/29/2024 | 07/29/2025 | 92 | 500,000 | 5464 | 11,511 | | | 11,511 | | 18,056 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507845 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/17/2026 | 500 | 2,641,350 | 5283 | | 71,593 | | 71,593 | | 104,394 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405531 | | N/A | Equity/Index | BNP- | 08/22/2024 | 08/15/2025 | 132 | 739,629 | 5554 | 45,920 | | | 45,920 | | 71,440 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511304 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/28/2026 | 123 | 723,941 | 5889 | | 31,649 | | 31,649 | | 37,424 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408531 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/13/2025 | 84 | 500,000 | 5985 | 22,491 | | | 22,491 | | 25,122 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410089 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/03/2025 | 17 | 103,072 | 6050 | 5,778 | | | 5,778 | | 5,743 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408313 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/10/2025 | 800 | 4,796,432 | 5996 | 211,532 | | | 211,532 | | 234,820 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507505 | | N/A | Equity/Index | CITI- | 04/11/2025 | 04/09/2026 | 356 | 1,905,907 | 5457 | | 67,626 | | 67,626 | | 99,559 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406773 | | N/A | Equity/Index | BAR- | 10/02/2024 | 09/30/2025 | 177 | 1,009,119 | 5762 | 55,373 | | | 55,373 | | 78,304 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406797 | | N/A | Equity/Index | SG- | 10/03/2024 | 10/03/2025 | 912 | 5,200,000 | 5700 | 304,723 | | | 304,723 | | 426,920 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410382 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/15/2025 | 198 | 1,200,000 | 6051 | 37,284 | | | 37,284 | | 40,040 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512542 | | N/A | Equity/Index | RBC- | 06/18/2025 | 06/18/2026 | 200 | 1,197,000 | 5981 | | 40,339 | | 40,339 | | 44,756 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410119 | | N/A | Equity/Index | BMO- | 12/09/2024 | 09/30/2025 | 23 | 139,236 | 5762 | 14,970 | | | 14,970 | | 12,950 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409872 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/11/2025 | 287 | 1,745,921 | 6600 | 930 | | | 930 | | 421 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512126 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 398 | 2,409,000 | 6045 | | 105,030 | | 105,030 | | 114,912 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508688 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/24/2026 | 130 | 713,226 | 5485 | | 18,223 | | 18,223 | | 24,669 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2512094 | | N/A | Equity/Index | BMO- | 06/11/2025 | 06/09/2026 | 54 | 325,998 | 6006 | | 16,381 | | 16,381 | | 18,066 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509996 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 114 | 671,181 | 5660 | | 30,761 | | 30,761 | | 35,061 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410813 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/19/2025 | 600 | 3,558,510 | 5931 | 111,387 | | | 111,387 | | 129,929 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511421 | | N/A | Equity/Index | RBC- | 06/02/2025 | 06/02/2026 | 100 | 591,000 | 5936 | | 35,655 | | 35,655 | | 42,288 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505160 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/06/2026 | 291 | 1,626,799 | 5770 | | 31,626 | | 31,626 | | 43,076 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409814 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/17/2025 | 45 | 273,751 | 5865 | 7,993 | | | 7,993 | | 8,642 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511363 | | N/A | Equity/Index | RBC- | 05/30/2025 | 05/19/2026 | 12 | 71,042 | 6376 | | 3,150 | | 3,150 | | 4,514 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407656 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/23/2025 | 487 | 2,844,713 | 5797 | 169,963 | | | 169,963 | | 211,557 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405012 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/25/2025 | 78 | 415,449 | 5459 | 12,495 | | | 12,495 | | 22,908 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500220 | | N/A | Equity/Index | TOCC- | 01/06/2025 | 01/06/2026 | 500 | 2,987,690 | 5975 | | 102,188 | | 102,188 | | 114,520 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407059 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/02/2025 | 235 | 1,346,080 | 5710 | 79,637 | | | 79,637 | | 108,172 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406067 | | N/A | Equity/Index | RBC- | 09/09/2024 | 09/04/2025 | 63 | 344,632 | 5520 | 18,977 | | | 18,977 | | 32,237 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409000 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/06/2025 | 46 | 274,586 | 5929 | 12,727 | | | 12,727 | | 14,491 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506817 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/06/2026 | 400 | 2,029,632 | 5074 | | 80,382 | | 80,382 | | 125,207 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410438 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/11/2025 | 38 | 230,046 | 6084 | 6,903 | | | 6,903 | | 7,283 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503871 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/18/2026 | 13 | 78,265 | 6130 | | 4,521 | | 4,521 | | 4,899 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512718 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/16/2026 | 21 | 125,685 | 6033 | | 4,872 | | 4,872 | | 5,460 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513102 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/24/2026 | 214 | 1,312,890 | 6092 | | 29,217 | | 29,217 | | 29,911 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410044 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/09/2025 | 1,570 | 9,500,000 | 6053 | 411,353 | | | 411,353 | | 430,167 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513351 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/30/2026 | 398 | 2,469,000 | 6205 | | 137,303 | | 137,303 | | 136,466 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506964 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 257 | 1,310,700 | 5671 | | 31,727 | | 31,727 | | 71,100 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405134 | | N/A | Equity/Index | TOCC- | 08/08/2024 | 08/06/2025 | 300 | 1,591,113 | 5240 | 99,815 | | | 99,815 | | 170,544 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507240 | | N/A | Equity/Index | NTX- | 04/10/2025 | 03/13/2026 | 107 | 558,023 | 6043 | | 17,376 | | 17,376 | | 56,632 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507253 | | N/A | Equity/Index | NTX- | 04/10/2025 | 03/13/2026 | 115 | 599,745 | 6113 | | 16,342 | | 16,342 | | 55,100 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404762 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 165 | 900,000 | 5459 | 17,532 | | | 17,532 | | 27,376 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510057 | | N/A | Equity/Index | BMO- | 05/14/2025 | 05/12/2026 | 2,221 | 13,093,350 | 5844 | | 490,397 | | 490,397 | | 575,016 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409888 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/14/2025 | 43 | 261,584 | 5949 | 12,440 | | | 12,440 | | 13,014 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409870 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/10/2025 | 50 | 304,168 | 6294 | 4,465 | | | 4,465 | | 4,287 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405712 | | N/A | Equity/Index | BAR- | 08/27/2024 | 08/25/2025 | 918 | 5,165,742 | 5635 | 292,778 | | | 292,778 | | 454,446 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502629 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/09/2026 | 600 | 3,615,594 | 6026 | | 80,997 | | 80,997 | | 89,537 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405719 | | N/A | Equity/Index | BAR- | 08/28/2024 | 08/28/2025 | 72 | 400,000 | 5592 | 11,832 | | | 11,832 | | 17,146 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506677 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/01/2026 | 96 | 524,736 | 5633 | | 25,396 | | 25,396 | | 40,636 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503971 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/24/2026 | 201 | 1,200,000 | 5983 | | 39,240 | | 39,240 | | 43,930 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410472 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/16/2025 | 198 | 1,200,000 | 6074 | 70,331 | | | 70,331 | | 68,007 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2503121 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/26/2026 | 51 | 308,448 | 6101 | | 13,448 | | 13,448 | | 14,304 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512377 | | N/A | Equity/Index | BMO- | 06/16/2025 | 06/16/2026 | 99 | 598,000 | 6033 | | 52,385 | | 52,385 | | 62,117 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407774 | | N/A | Equity/Index | TOCC- | 10/30/2024 | 10/30/2025 | 100 | 581,367 | 5814 | 34,535 | | | 34,535 | | 44,012 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511414 | | N/A | Equity/Index | RBC- | 06/02/2025 | 06/02/2026 | 199 | 1,182,000 | 5936 | | 24,243 | | 24,243 | | 27,446 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409510 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/26/2025 | 16 | 96,764 | 6022 | 3,197 | | | 3,197 | | 3,409 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409484 | | N/A | Equity/Index | BAR- | 12/02/2024 | 12/02/2025 | 50 | 300,000 | 6047 | 7,089 | | | 7,089 | | 7,611 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411512 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/11/2025 | 7 | 41,437 | 6388 | 1,453 | | | 1,453 | | 1,411 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501349 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/20/2026 | 60 | 365,802 | 5997 | | 23,336 | | 23,336 | | 23,608 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512318 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/11/2026 | 133 | 795,373 | 6022 | | 45,634 | | 45,634 | | 52,313 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503297 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 703 | 4,300,000 | 6115 | | 81,617 | | 81,617 | | 84,262 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505857 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 300 | 1,700,000 | 5668 | | 31,228 | | 31,228 | | 40,342 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509189 | | N/A | Equity/Index | CITI- | 05/05/2025 | 05/05/2026 | 106 | 600,000 | 5650 | | 17,922 | | 17,922 | | 23,089 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501273 | | N/A | Equity/Index | BAR- | 01/22/2025 | 01/22/2026 | 394 | 2,400,000 | 6086 | | 46,967 | | 46,967 | | 49,420 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408347 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/22/2025 | 79 | 473,917 | 5851 | 21,768 | | | 21,768 | | 24,768 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404896 | | N/A | Equity/Index | BAR- | 07/31/2024 | 07/31/2025 | 91 | 500,000 | 5522 | 13,640 | | | 13,640 | | 21,374 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404851 | | N/A | Equity/Index | BMO- | 07/29/2024 | 07/25/2025 | 44 | 241,200 | 5399 | 16,374 | | | 16,374 | | 28,825 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405087 | | N/A | Equity/Index | BNP- | 08/07/2024 | 08/07/2025 | 192 | 1,000,000 | 5200 | 54,681 | | | 54,681 | | 96,859 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409138 | | N/A | Equity/Index | TOCC- | 11/25/2024 | 11/25/2025 | 100 | 598,737 | 5987 | 35,567 | | | 35,567 | | 38,093 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510376 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/19/2026 | 100 | 596,000 | 5964 | | 33,251 | | 33,251 | | 38,935 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408188 | | N/A | Equity/Index | TOCC- | 11/07/2024 | 11/07/2025 | 1,900 | 11,348,890 | 5973 | 673,010 | | | 673,010 | | 724,553 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407325 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/16/2025 | 53 | 309,949 | 6041 | 4,259 | | | 4,259 | | 5,451 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406896 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/01/2025 | 784 | 4,483,414 | 5709 | 270,112 | | | 270,112 | | 371,714 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502584 | | N/A | Equity/Index | BAR- | 02/06/2025 | 02/04/2026 | 406 | 2,462,593 | 6038 | | 58,127 | | 58,127 | | 62,107 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405446 | | N/A | Equity/Index | TOCC- | 08/20/2024 | 08/15/2025 | 600 | 3,361,332 | 5543 | 206,907 | | | 206,907 | | 325,782 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407975 | | N/A | Equity/Index | TOCC- | 11/04/2024 | 11/04/2025 | 200 | 1,142,538 | 5713 | 35,879 | | | 35,879 | | 46,539 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405335 | | N/A | Equity/Index | TOCC- | 08/15/2024 | 08/13/2025 | 100 | 553,700 | 5434 | 25,450 | | | 25,450 | | 38,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409004 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/11/2025 | 292 | 1,743,021 | 6001 | 68,547 | | | 68,547 | | 77,702 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408019 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/17/2025 | 19 | 108,737 | 6259 | 3,399 | | | 3,399 | | 3,920 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409145 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/20/2025 | 43 | 257,844 | 5917 | 12,218 | | | 12,218 | | 13,637 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504060 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/20/2026 | 92 | 547,693 | 6013 | | 34,184 | | 34,184 | | 39,809 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511364 | | N/A | Equity/Index | RBC- | 05/30/2025 | 03/13/2026 | 43 | 254,569 | 5899 | | 20,494 | | 20,494 | | 27,442 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513370 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/05/2026 | 41 | 253,480 | 5939 | | 18,489 | | 18,489 | | 18,690 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503113 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/23/2026 | 24 | 145,152 | 6101 | | 4,224 | | 4,224 | | 4,521 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405492 | | N/A | Equity/Index | TOCC- | 08/21/2024 | 08/19/2025 | 200 | 1,121,444 | 5608 | 59,213 | | | 59,213 | | 93,502 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2511728 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 100 | 600,036 | 6000 | | 39,664 | | 39,664 | | 45,672 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409829 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/23/2025 | 61 | 371,084 | 5797 | 26,044 | | | 26,044 | | 27,342 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501683 | | N/A | Equity/Index | SG- | 01/27/2025 | 09/24/2025 | 9 | 53,984 | 6360 | | 1,802 | | 1,802 | | 1,045 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505022 | | N/A | Equity/Index | BMO- | 03/07/2025 | 10/07/2025 | 26 | 149,871 | 6303 | | 2,650 | | 2,650 | | 4,302 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503894 | | N/A | Equity/Index | RBC- | 02/21/2025 | 01/09/2026 | 138 | 830,615 | 6445 | | 29,767 | | 29,767 | | 28,107 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512815 | | N/A | Equity/Index | BAR- | 06/23/2025 | 06/23/2026 | 99 | 597,000 | 6025 | | 11,767 | | 11,767 | | 12,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509527 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/01/2026 | 8 | 45,681 | 5687 | | 2,568 | | 2,568 | | 3,416 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406442 | | N/A | Equity/Index | BAR- | 09/20/2024 | 08/15/2025 | 77 | 437,899 | 5543 | 25,582 | | | 25,582 | | 36,748 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501842 | | N/A | Equity/Index | BAR- | 01/29/2025 | 01/27/2026 | 68 | 409,836 | 6206 | | 25,750 | | 25,750 | | 25,135 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511534 | | N/A | Equity/Index | CITI- | 06/04/2025 | 06/04/2026 | 1,200 | 7,164,000 | 5971 | | 157,611 | | 157,611 | | 175,998 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409838 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/28/2025 | 262 | 1,593,838 | 6423 | 1,121 | | | 1,121 | | 715 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512378 | | N/A | Equity/Index | CITI- | 06/16/2025 | 06/16/2026 | 495 | 2,988,000 | 6033 | | 66,005 | | 66,005 | | 71,473 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510494 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/18/2026 | 58 | 344,984 | 5958 | | 14,332 | | 14,332 | | 16,597 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510008 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 31 | 182,514 | 5664 | | 11,375 | | 11,375 | | 13,267 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501382 | | N/A | Equity/Index | BNP- | 01/23/2025 | 01/21/2026 | 29 | 176,610 | 6049 | | 8,606 | | 8,606 | | 8,854 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407860 | | N/A | Equity/Index | TOCC- | 10/31/2024 | 10/31/2025 | 1,100 | 6,275,995 | 5705 | 377,207 | | | 377,207 | | 517,840 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508344 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/16/2026 | 83 | 451,935 | 5276 | | 19,981 | | 19,981 | | 27,146 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406509 | | N/A | Equity/Index | SG- | 09/24/2024 | 09/24/2025 | 384 | 2,200,000 | 5733 | 71,059 | | | 71,059 | | 96,205 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511713 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 100 | 600,036 | 6000 | | 12,363 | | 12,363 | | 13,640 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504582 | | N/A | Equity/Index | BAR- | 03/03/2025 | 02/27/2026 | 487 | 2,871,526 | 5955 | | 230,054 | | 230,054 | | 285,309 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501652 | | N/A | Equity/Index | BAR- | 01/27/2025 | 01/23/2026 | 97 | 582,000 | 6119 | | 11,406 | | 11,406 | | 12,696 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507003 | | N/A | Equity/Index | RBC- | 04/08/2025 | 04/08/2026 | 702 | 3,500,000 | 4983 | | 99,365 | | 99,365 | | 153,221 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404889 | | N/A | Equity/Index | TOCC- | 07/31/2024 | 07/29/2025 | 600 | 3,316,200 | 5464 | 169,587 | | | 169,587 | | 278,781 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405597 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/06/2025 | 100 | 562,950 | 5240 | 73,203 | | | 73,203 | | 99,166 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408529 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/13/2025 | 50 | 300,000 | 5985 | 10,152 | | | 10,152 | | 11,505 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509842 | | N/A | Equity/Index | BAR- | 05/12/2025 | 05/12/2026 | 581 | 3,396,000 | 5844 | | 73,014 | | 73,014 | | 87,902 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404989 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/04/2025 | 673 | 3,600,000 | 5347 | 77,580 | | | 77,580 | | 123,229 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411272 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/29/2025 | 117 | 700,000 | 5971 | 13,846 | | | 13,846 | | 15,432 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511061 | | N/A | Equity/Index | BAR- | 05/27/2025 | 05/22/2026 | 714 | 4,223,489 | 5842 | | 182,427 | | 182,427 | | 210,475 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506218 | | N/A | Equity/Index | RBC- | 03/26/2025 | 08/01/2025 | 40 | 227,982 | 5716 | | 10,252 | | 10,252 | | 20,999 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506664 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/02/2026 | 741 | 4,000,000 | 5397 | | 167,879 | | 167,879 | | 243,592 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504982 | | N/A | Equity/Index | BAR- | 03/07/2025 | 03/03/2026 | 59 | 340,526 | 5850 | | 17,911 | | 17,911 | | 23,748 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513090 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/26/2026 | 298 | 1,828,000 | 6141 | | 100,904 | | 100,904 | | 104,885 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2506688 | | N/A | Equity/Index | RBC- | 04/03/2025 | 03/13/2026 | 63 | 340,376 | 5899 | | 14,322 | | 14,322 | | 40,206 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406187 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 100 | 562,602 | 5626 | 14,818 | | | 14,818 | | 21,098 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511467 | | N/A | Equity/Index | RBC- | 06/03/2025 | 06/03/2026 | 99 | 594,000 | 5970 | | 12,219 | | 12,219 | | 13,613 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407971 | | N/A | Equity/Index | TOCC- | 11/04/2024 | 11/04/2025 | 200 | 1,142,538 | 5713 | 22,281 | | | 22,281 | | 28,483 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500555 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/12/2026 | 103 | 600,000 | 5827 | | 37,135 | | 37,135 | | 46,893 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406479 | | N/A | Equity/Index | RBC- | 09/23/2024 | 09/18/2025 | 392 | 2,241,131 | 5618 | 138,545 | | | 138,545 | | 193,508 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512975 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 417 | 2,542,115 | 5968 | | 154,499 | | 154,499 | | 162,594 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407057 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/02/2025 | 132 | 756,096 | 5710 | 31,420 | | | 31,420 | | 41,865 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503135 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/30/2026 | 113 | 683,424 | 6041 | | 15,566 | | 15,566 | | 16,659 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504707 | | N/A | Equity/Index | BAR- | 03/05/2025 | 03/05/2026 | 103 | 600,000 | 5843 | | 17,400 | | 17,400 | | 21,240 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503374 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/12/2026 | 133 | 813,574 | 6052 | | 27,478 | | 27,478 | | 28,328 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406104 | | N/A | Equity/Index | RBC- | 09/10/2024 | 09/05/2025 | 246 | 1,350,245 | 5503 | 58,063 | | | 58,063 | | 90,598 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505800 | | N/A | Equity/Index | NTX- | 03/20/2025 | 03/20/2026 | 901 | 5,100,000 | 5663 | | 218,484 | | 218,484 | | 293,234 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503967 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/24/2026 | 1,304 | 7,800,000 | 5983 | | 175,809 | | 175,809 | | 195,804 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501341 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 46 | 280,448 | 5997 | | 18,630 | | 18,630 | | 18,733 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512177 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/05/2026 | 29 | 175,227 | 6000 | | 10,102 | | 10,102 | | 11,190 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508841 | | N/A | Equity/Index | CITI- | 04/30/2025 | 04/28/2026 | 39 | 214,929 | 5529 | | 11,142 | | 11,142 | | 15,986 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408677 | | N/A | Equity/Index | TOCC- | 11/18/2024 | 11/18/2025 | 1,200 | 7,072,344 | 5894 | 306,955 | | | 306,955 | | 370,940 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411481 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | 120 | 718,080 | 5931 | 27,346 | | | 27,346 | | 31,540 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510749 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/20/2026 | 149 | 873,781 | 5940 | | 26,765 | | 26,765 | | 31,959 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508463 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/27/2026 | 109 | 600,000 | 5525 | | 10,728 | | 10,728 | | 14,483 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508603 | | N/A | Equity/Index | RBC- | 04/25/2025 | 04/22/2026 | 219 | 1,208,573 | 5629 | | 101,355 | | 101,355 | | 194,604 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509764 | | N/A | Equity/Index | RBC- | 05/09/2025 | 05/01/2026 | 80 | 453,056 | 5962 | | 28,658 | | 28,658 | | 51,159 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504972 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/24/2026 | 39 | 225,094 | 6644 | | 2,030 | | 2,030 | | 3,425 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504968 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/20/2026 | 20 | 115,433 | 6212 | | 2,047 | | 2,047 | | 2,881 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408168 | | N/A | Equity/Index | BAR- | 11/06/2024 | 11/04/2025 | 693 | 4,102,560 | 5713 | 255,322 | | | 255,322 | | 300,868 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411265 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 1,256 | 7,500,000 | 5971 | 344,171 | | | 344,171 | | 385,371 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406768 | | N/A | Equity/Index | BAR- | 10/02/2024 | 09/26/2025 | 781 | 4,452,668 | 5738 | 186,870 | | | 186,870 | | 261,716 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404824 | | N/A | Equity/Index | BMO- | 07/29/2024 | 07/29/2025 | 201 | 1,100,000 | 5488 | 90,715 | | | 90,715 | | 148,913 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503315 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/17/2026 | 507 | 3,100,000 | 6115 | | 70,090 | | 70,090 | | 72,339 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411171 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | 1,834 | 11,047,558 | 5931 | 442,636 | | | 442,636 | | 482,459 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509251 | | N/A | Equity/Index | TOCC- | 05/06/2025 | 05/06/2026 | 100 | 560,691 | 5607 | | 32,130 | | 32,130 | | 44,774 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503456 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/13/2026 | 120 | 733,590 | 6115 | | 24,528 | | 24,528 | | 25,070 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500426 | | N/A | Equity/Index | RBC- | 01/07/2025 | 01/06/2026 | 17 | 100,370 | 6274 | | 4,677 | | 4,677 | | 5,082 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2409341 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/28/2025 | 183 | 1,100,000 | 5999 | 49,939 | | | 49,939 | | 54,783 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500222 | | N/A | Equity/Index | TOCC- | 01/06/2025 | 01/06/2026 | 100 | 597,538 | 5975 | | 36,213 | | 36,213 | | 40,201 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406152 | | N/A | Equity/Index | BAR- | 09/12/2024 | 09/12/2025 | 1,019 | 5,700,000 | 5596 | 304,377 | | | 304,377 | | 466,053 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502094 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 02/02/2026 | 100 | 604,053 | 6041 | | 11,781 | | 11,781 | | 12,895 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503602 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/20/2026 | 196 | 1,200,000 | 6118 | | 40,944 | | 40,944 | | 41,856 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501009 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/20/2026 | 100 | 600,000 | 5997 | | 36,200 | | 36,200 | | 40,109 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410300 | | N/A | Equity/Index | TOCC- | 12/12/2024 | 12/12/2025 | 400 | 2,420,500 | 6051 | 201,387 | | | 201,387 | | 168,685 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509981 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/05/2026 | 191 | 1,124,522 | 5650 | | 68,896 | | 68,896 | | 80,653 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508692 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/24/2026 | 180 | 987,543 | 5485 | | 51,287 | | 51,287 | | 74,457 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405088 | | N/A | Equity/Index | BNP- | 08/07/2024 | 08/07/2025 | 212 | 1,100,000 | 5200 | 62,403 | | | 62,403 | | 111,695 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508293 | | N/A | Equity/Index | BAR- | 04/23/2025 | 04/21/2026 | 18 | 97,290 | 5158 | | 3,551 | | 3,551 | | 4,717 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500104 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/05/2026 | 100 | 594,247 | 5942 | | 37,143 | | 37,143 | | 42,436 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503643 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/18/2026 | 22 | 134,090 | 6130 | | 6,241 | | 6,241 | | 6,378 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513336 | | N/A | Equity/Index | NTX- | 06/27/2025 | 06/18/2026 | 294 | 1,808,982 | 6374 | | 111,335 | | 111,335 | | 117,805 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512130 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 498 | 3,011,000 | 6045 | | 168,919 | | 168,919 | | 187,146 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406436 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/15/2025 | 74 | 420,838 | 5626 | 23,075 | | | 23,075 | | 32,842 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410197 | | N/A | Equity/Index | BAR- | 12/10/2024 | 12/05/2025 | 130 | 784,355 | 6090 | 44,301 | | | 44,301 | | 43,778 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404783 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/28/2025 | 147 | 800,000 | 5459 | 25,544 | | | 25,544 | | 41,279 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406121 | | N/A | Equity/Index | SG- | 09/11/2024 | 09/09/2025 | 57 | 309,624 | 5471 | 15,929 | | | 15,929 | | 26,489 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511307 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/21/2026 | 39 | 229,542 | 5845 | | 5,107 | | 5,107 | | 5,717 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408045 | | N/A | Equity/Index | BAR- | 11/05/2024 | 11/05/2025 | 467 | 2,700,000 | 5783 | 53,027 | | | 53,027 | | 65,892 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509040 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/04/2026 | 387 | 2,200,000 | 5687 | | 80,411 | | 80,411 | | 104,194 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411132 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/24/2025 | 50 | 300,000 | 6040 | 9,021 | | | 9,021 | | 9,609 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500505 | | N/A | Equity/Index | BAR- | 01/08/2025 | 01/06/2026 | 139 | 821,671 | 5975 | | 43,931 | | 43,931 | | 52,256 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404785 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/28/2025 | 55 | 300,000 | 5459 | 14,253 | | | 14,253 | | 24,314 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502023 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/28/2026 | 94 | 570,488 | 6068 | | 12,610 | | 12,610 | | 13,458 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408192 | | N/A | Equity/Index | BAR- | 11/07/2024 | 11/04/2025 | 868 | 5,172,629 | 5713 | 232,633 | | | 232,633 | | 267,943 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404869 | | N/A | Equity/Index | TOCC- | 07/30/2024 | 07/25/2025 | 800 | 4,337,368 | 5459 | 181,236 | | | 181,236 | | 316,921 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512729 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/17/2026 | 78 | 466,830 | 5983 | | 28,249 | | 28,249 | | 32,253 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505300 | | N/A | Equity/Index | BAR- | 03/13/2025 | 03/11/2026 | 11 | 60,894 | 5572 | | 3,128 | | 3,128 | | 4,575 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512711 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/22/2026 | 200 | 1,196,000 | 5968 | | 40,342 | | 40,342 | | 44,847 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404740 | | N/A | Equity/Index | TOCC- | 07/25/2024 | 07/23/2025 | 100 | 547,813 | 5556 | 17,406 | | | 17,406 | | 29,945 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404364 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/14/2025 | 53 | 300,000 | 5615 | 9,605 | | | 9,605 | | 15,499 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407476 | | N/A | Equity/Index | BNP- | 10/22/2024 | 10/22/2025 | 632 | 3,700,000 | 5851 | 72,446 | | | 72,446 | | 88,836 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2503402 | | N/A | Equity/Index | TOCC- | 02/18/2025 | 02/18/2026 | 700 | 4,290,706 | 6130 | | 353,561 | | 353,561 | | 311,421 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405237 | | N/A | Equity/Index | RBC- | 08/12/2024 | 08/08/2025 | 1,200 | 6,439,572 | 5319 | 355,872 | | | 355,872 | | 594,015 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407386 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/20/2025 | 400 | 2,345,868 | 5865 | 73,434 | | | 73,434 | | 90,383 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505100 | | N/A | Equity/Index | RBC- | 03/10/2025 | 03/06/2026 | 85 | 482,120 | 5739 | | 31,209 | | 31,209 | | 45,057 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405370 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/15/2025 | 90 | 500,000 | 5554 | 26,220 | | | 26,220 | | 42,162 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512491 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/12/2026 | 95 | 569,957 | 5977 | | 23,263 | | 23,263 | | 25,793 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410087 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/03/2025 | 233 | 1,412,693 | 6050 | 55,645 | | | 55,645 | | 58,207 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406660 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/29/2025 | 244 | 1,400,000 | 5738 | 45,402 | | | 45,402 | | 61,062 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504584 | | N/A | Equity/Index | RBC- | 03/03/2025 | 02/27/2026 | 125 | 738,563 | 5862 | | 15,325 | | 15,325 | | 17,649 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513220 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/26/2026 | 99 | 614,000 | 6173 | | 17,989 | | 17,989 | | 18,175 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405655 | | N/A | Equity/Index | BAR- | 08/26/2024 | 08/21/2025 | 761 | 4,274,476 | 5621 | 185,669 | | | 185,669 | | 281,752 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513219 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/26/2026 | 199 | 1,228,000 | 6173 | | 28,980 | | 28,980 | | 29,226 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406118 | | N/A | Equity/Index | BNP- | 09/11/2024 | 09/11/2025 | 306 | 1,700,000 | 5554 | 96,526 | | | 96,526 | | 151,133 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405493 | | N/A | Equity/Index | TOCC- | 08/21/2024 | 08/19/2025 | 800 | 4,485,776 | 5608 | 260,996 | | | 260,996 | | 416,898 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511792 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 14 | 84,083 | 5912 | | 3,865 | | 3,865 | | 4,238 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406670 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/12/2025 | 75 | 431,363 | 5626 | 14,831 | | | 14,831 | | 19,374 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501822 | | N/A | Equity/Index | RBC- | 01/29/2025 | 01/27/2026 | 190 | 1,148,702 | 6012 | | 64,268 | | 64,268 | | 68,898 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502420 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/30/2026 | 325 | 1,962,854 | 6041 | | 109,824 | | 109,824 | | 118,021 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508794 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/24/2026 | 207 | 1,151,438 | 5525 | | 61,373 | | 61,373 | | 85,619 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507097 | | N/A | Equity/Index | TOCC- | 04/09/2025 | 04/09/2026 | 2,300 | 12,550,870 | 5457 | | 513,373 | | 513,373 | | 752,178 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410713 | | N/A | Equity/Index | RBC- | 12/18/2024 | 07/17/2025 | 100 | 590,500 | 5588 | 61,448 | | | 61,448 | | 62,909 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506813 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/06/2026 | 500 | 2,537,040 | 5074 | | 62,418 | | 62,418 | | 93,591 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406540 | | N/A | Equity/Index | SG- | 09/25/2024 | 09/25/2025 | 245 | 1,400,000 | 5722 | 61,040 | | | 61,040 | | 84,955 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508551 | | N/A | Equity/Index | BMO- | 04/25/2025 | 03/24/2026 | 151 | 834,237 | 5768 | | 26,348 | | 26,348 | | 41,375 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405986 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/08/2025 | 100 | 540,842 | 5408 | 20,057 | | | 20,057 | | 30,822 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407186 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2025 | 52 | 300,000 | 5815 | 17,130 | | | 17,130 | | 21,919 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510829 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/22/2026 | 201 | 1,168,000 | 5803 | | 46,777 | | 46,777 | | 56,863 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406147 | | N/A | Equity/Index | BAR- | 09/12/2024 | 09/12/2025 | 1,966 | 11,000,000 | 5596 | 243,107 | | | 243,107 | | 344,185 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507054 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | 64 | 326,208 | 5666 | | 3,114 | | 3,114 | | 6,106 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503299 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 1,505 | 9,200,000 | 6115 | | 208,190 | | 208,190 | | 214,812 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502085 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 01/30/2026 | 500 | 3,020,265 | 6041 | | 93,938 | | 93,938 | | 101,423 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408532 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/13/2025 | 100 | 600,000 | 5985 | 34,732 | | | 34,732 | | 37,328 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507707 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/10/2026 | 934 | 5,042,199 | 5363 | | 291,698 | | 291,698 | | 432,241 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404675 | | N/A | Equity/Index | SG- | 07/23/2024 | 07/21/2025 | 95 | 530,145 | 5505 | 18,430 | | | 18,430 | | 27,738 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501538 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/21/2026 | 252 | 1,535,537 | 6049 | | 87,512 | | 87,512 | | 88,607 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502028 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/28/2026 | 50 | 303,451 | 6068 | | 19,427 | | 19,427 | | 19,925 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505865 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 1,500 | 8,500,000 | 5668 | | 360,482 | | 360,482 | | 486,997 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506562 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/27/2026 | 833 | 4,712,281 | 5581 | | 273,416 | | 273,416 | | 370,214 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406335 | | N/A | Equity/Index | SG- | 09/18/2024 | 09/12/2025 | 197 | 1,109,701 | 5596 | 66,503 | | | 66,503 | | 99,165 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408423 | | N/A | Equity/Index | TOCC- | 11/11/2024 | 11/11/2025 | 100 | 1,200,270 | 6025 | 48,012 | | | 48,012 | | 40,552 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502394 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/16/2026 | 86 | 519,401 | 5937 | | 24,810 | | 24,810 | | 27,060 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501790 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/23/2026 | 40 | 242,760 | 6101 | | 15,013 | | 15,013 | | 15,223 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504975 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/24/2026 | 30 | 173,149 | 5983 | | 7,635 | | 7,635 | | 10,532 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511229 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 05/29/2026 | 1,100 | 6,502,859 | 5912 | | 133,326 | | 133,326 | | 153,252 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501884 | | N/A | Equity/Index | RBC- | 01/30/2025 | 01/30/2026 | 296 | 1,800,000 | 6071 | | 148,500 | | 148,500 | | 138,714 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511476 | | N/A | Equity/Index | RBC- | 06/03/2025 | 06/03/2026 | 199 | 1,187,000 | 5970 | | 78,864 | | 78,864 | | 92,459 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512173 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/05/2026 | 49 | 296,073 | 6000 | | 11,284 | | 11,284 | | 12,273 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504059 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/20/2026 | 418 | 2,488,433 | 6013 | | 150,915 | | 150,915 | | 175,583 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511903 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/05/2026 | 167 | 1,005,064 | 5939 | | 32,318 | | 32,318 | | 35,022 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501511 | | N/A | Equity/Index | BAR- | 01/24/2025 | 01/23/2026 | 98 | 600,000 | 6101 | | 20,388 | | 20,388 | | 21,069 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411539 | | N/A | Equity/Index | TOCC- | 12/31/2024 | 12/31/2025 | 200 | 1,176,326 | 5882 | 38,351 | | | 38,351 | | 46,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508838 | | N/A | Equity/Index | CITI- | 04/30/2025 | 04/28/2026 | 36 | 198,396 | 5529 | | 5,823 | | 5,823 | | 7,899 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500629 | | N/A | Equity/Index | TOCC- | 01/13/2025 | 01/13/2026 | 100 | 583,622 | 5836 | | 35,370 | | 35,370 | | 44,416 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506963 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 78 | 397,800 | 5671 | | 7,915 | | 7,915 | | 17,054 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406402 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/19/2025 | 53 | 300,000 | 5703 | 10,860 | | | 10,860 | | 15,095 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404549 | | N/A | Equity/Index | TOCC- | 07/18/2024 | 07/11/2025 | 100 | 555,562 | 5615 | 26,065 | | | 26,065 | | 47,979 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406447 | | N/A | Equity/Index | BAR- | 09/20/2024 | 08/29/2025 | 134 | 762,058 | 5592 | 30,434 | | | 30,434 | | 41,977 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405709 | | N/A | Equity/Index | BAR- | 08/27/2024 | 08/25/2025 | 164 | 922,856 | 5635 | 31,111 | | | 31,111 | | 45,438 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511578 | | N/A | Equity/Index | BMO- | 06/04/2025 | 06/02/2026 | 91 | 544,191 | 5936 | | 33,498 | | 33,498 | | 38,459 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404577 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/18/2025 | 300 | 1,651,500 | 5505 | 50,375 | | | 50,375 | | 81,356 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510922 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/19/2026 | 69 | 401,169 | 6376 | | 15,713 | | 15,713 | | 25,957 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406115 | | N/A | Equity/Index | BNP- | 09/11/2024 | 09/11/2025 | 90 | 500,000 | 5554 | 19,874 | | | 19,874 | | 29,878 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406705 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/24/2025 | 121 | 695,132 | 5733 | 57,250 | | | 57,250 | | 70,118 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509985 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/06/2026 | 357 | 2,101,855 | 5607 | | 81,375 | | 81,375 | | 91,149 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510060 | | N/A | Equity/Index | BMO- | 05/14/2025 | 05/12/2026 | 38 | 224,020 | 5844 | | 13,733 | | 13,733 | | 16,698 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405293 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/11/2025 | 547 | 2,966,895 | 5344 | 166,611 | | | 166,611 | | 271,117 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2405862 | | N/A | Equity/Index | BNP | 08/30/2024 | 09/02/2025 | 71 | 400,000 | 5648 | 21,505 | | | 21,505 | | 32,113 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411011 | | N/A | Equity/Index | TOCC | 12/23/2024 | 12/23/2025 | 100 | 597,407 | 5974 | 14,758 | | | 14,758 | | 16,812 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508328 | | N/A | Equity/Index | BAR | 04/24/2025 | 04/24/2026 | 201 | 1,100,000 | 5485 | | 61,580 | | 61,580 | | 91,545 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408672 | | N/A | Equity/Index | TOCC | 11/18/2024 | 11/18/2025 | 100 | 589,362 | 5894 | 17,506 | | | 17,506 | | 21,004 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506512 | | N/A | Equity/Index | TOCC | 04/01/2025 | 04/01/2026 | 800 | 4,506,456 | 5633 | | 89,236 | | 89,236 | | 116,253 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407928 | | N/A | Equity/Index | TOCC | 11/01/2024 | 11/03/2025 | 600 | 3,437,280 | 5729 | 77,691 | | | 77,691 | | 99,215 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506343 | | N/A | Equity/Index | BAR | 03/28/2025 | 03/30/2026 | 609 | 3,400,000 | 5581 | | 136,916 | | 136,916 | | 186,410 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409863 | | N/A | Equity/Index | RBC | 12/05/2024 | 11/04/2025 | 76 | 462,335 | 5713 | 23,222 | | | 23,222 | | 25,121 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502103 | | N/A | Equity/Index | TOCC | 01/31/2025 | 02/02/2026 | 700 | 4,228,371 | 6041 | | 265,556 | | 265,556 | | 284,181 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404164 | | N/A | Equity/Index | TOCC | 07/05/2024 | 07/07/2025 | 100 | 556,719 | 5567 | 13,530 | | | 13,530 | | 21,392 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511318 | | N/A | Equity/Index | NTX | 05/30/2025 | 05/22/2026 | 12 | 70,628 | 5842 | | 1,551 | | 1,551 | | 1,732 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406656 | | N/A | Equity/Index | BNP | 09/27/2024 | 09/29/2025 | 192 | 1,100,000 | 5738 | 21,263 | | | 21,263 | | 28,153 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410701 | | N/A | Equity/Index | RBC | 12/18/2024 | 12/16/2025 | 87 | 523,022 | 6074 | 31,995 | | | 31,995 | | 31,612 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508359 | | N/A | Equity/Index | BAR | 04/24/2025 | 04/21/2026 | 41 | 223,245 | 5158 | | 14,566 | | 14,566 | | 19,702 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512713 | | N/A | Equity/Index | NTX | 06/20/2025 | 06/22/2026 | 100 | 598,000 | 5968 | | 27,734 | | 27,734 | | 31,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406159 | | N/A | Equity/Index | BAR | 09/12/2024 | 09/09/2025 | 109 | 609,023 | 5471 | 38,950 | | | 38,950 | | 58,286 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404196 | | N/A | Equity/Index | BMO | 07/08/2024 | 07/03/2025 | 304 | 1,694,648 | 5537 | 101,530 | | | 101,530 | | 185,144 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411573 | | N/A | Equity/Index | RBC | 12/31/2024 | 12/26/2025 | 1,564 | 9,219,545 | 6038 | 449,728 | | | 449,728 | | 542,520 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510703 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/08/2026 | 11 | 64,507 | 5664 | | 2,046 | | 2,046 | | 2,323 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501798 | | N/A | Equity/Index | BAR | 01/28/2025 | 01/26/2026 | 170 | 1,031,730 | 6101 | | 44,304 | | 44,304 | | 46,725 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406096 | | N/A | Equity/Index | RBC | 09/10/2024 | 09/05/2025 | 26 | 142,709 | 5408 | 4,236 | | | 4,236 | | 6,087 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405376 | | N/A | Equity/Index | BNP | 08/16/2024 | 08/18/2025 | 108 | 600,000 | 5554 | 16,615 | | | 16,615 | | 24,861 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408582 | | N/A | Equity/Index | BAR | 11/14/2024 | 11/14/2025 | 84 | 500,000 | 5949 | 30,156 | | | 30,156 | | 33,785 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508337 | | N/A | Equity/Index | BAR | 04/24/2025 | 04/15/2026 | 11 | 59,895 | 5397 | | 1,159 | | 1,159 | | 1,557 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406894 | | N/A | Equity/Index | BAR | 10/04/2024 | 10/01/2025 | 848 | 4,849,407 | 5709 | 212,992 | | | 212,992 | | 286,613 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506666 | | N/A | Equity/Index | BAR | 04/03/2025 | 04/02/2026 | 111 | 600,000 | 5397 | | 33,959 | | 33,959 | | 51,378 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405741 | | N/A | Equity/Index | BMO | 08/29/2024 | 08/29/2025 | 232 | 1,300,000 | 5592 | 106,185 | | | 106,185 | | 156,872 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408295 | | N/A | Equity/Index | TOCC | 11/08/2024 | 11/07/2025 | 100 | 599,554 | 5996 | 15,230 | | | 15,230 | | 17,203 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500223 | | N/A | Equity/Index | TOCC | 01/06/2025 | 01/06/2026 | 500 | 2,987,690 | 5975 | | 190,323 | | 190,323 | | 210,292 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506501 | | N/A | Equity/Index | BMO | 03/31/2025 | 03/27/2026 | 72 | 400,435 | 5693 | | 11,247 | | 11,247 | | 15,873 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502416 | | N/A | Equity/Index | BAR | 02/04/2025 | 01/30/2026 | 187 | 1,129,396 | 6041 | | 42,544 | | 42,544 | | 46,313 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405849 | | N/A | Equity/Index | BNP | 08/30/2024 | 08/29/2025 | 797 | 4,500,000 | 5648 | 197,416 | | | 197,416 | | 290,168 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513048 | | N/A | Equity/Index | TOCC | 06/25/2025 | 06/25/2026 | 100 | 609,216 | 6092 | | 52,150 | | 52,150 | | 59,076 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406559 | | N/A | Equity/Index | BMO- | 09/25/2024 | 09/23/2025 | 881 | 5,034,915 | 5719 | 214,294 | | | 214,294 | | 299,823 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508222 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/10/2026 | 14 | 73,285 | 5268 | | 2,870 | | 2,870 | | 4,435 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502426 | | N/A | Equity/Index | BAR- | 02/04/2025 | 02/02/2026 | 687 | 4,149,171 | 6041 | | 92,182 | | 92,182 | | 100,367 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410317 | | N/A | Equity/Index | BAR- | 12/12/2024 | 12/09/2025 | 629 | 3,813,803 | 6053 | 148,557 | | | 148,557 | | 155,745 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405044 | | N/A | Equity/Index | RBC- | 08/05/2024 | 08/01/2025 | 70 | 365,098 | 5347 | 20,142 | | | 20,142 | | 40,257 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501006 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/20/2026 | 400 | 2,400,000 | 5997 | | 72,024 | | 72,024 | | 79,280 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411433 | | N/A | Equity/Index | TOCC- | 12/30/2024 | 12/30/2025 | 100 | 590,694 | 5907 | 16,777 | | | 16,777 | | 19,820 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406188 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 300 | 1,687,806 | 5626 | 49,181 | | | 49,181 | | 70,439 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411430 | | N/A | Equity/Index | TOCC- | 12/30/2024 | 12/30/2025 | 200 | 1,181,388 | 5907 | 23,039 | | | 23,039 | | 26,678 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505199 | | N/A | Equity/Index | BAR- | 03/12/2025 | 03/12/2026 | 500 | 2,800,000 | 5599 | | 55,692 | | 55,692 | | 73,195 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407310 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/03/2025 | 48 | 280,709 | 5529 | 10,800 | | | 10,800 | | 13,321 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505159 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/06/2026 | 25 | 139,759 | 5739 | | 7,518 | | 7,518 | | 11,503 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404668 | | N/A | Equity/Index | SG- | 07/23/2024 | 07/18/2025 | 62 | 345,989 | 5505 | 19,965 | | | 19,965 | | 32,574 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407632 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/27/2025 | 517 | 3,000,000 | 5808 | 137,162 | | | 137,162 | | 175,224 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502620 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/06/2026 | 100 | 602,599 | 6026 | | 18,803 | | 18,803 | | 20,435 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512504 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/15/2026 | 64 | 383,971 | 5977 | | 22,051 | | 22,051 | | 24,888 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508152 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/22/2026 | 303 | 1,600,000 | 5288 | | 87,681 | | 87,681 | | 138,793 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410217 | | N/A | Equity/Index | TOCC- | 12/11/2024 | 12/11/2025 | 200 | 1,216,838 | 6084 | 100,880 | | | 100,880 | | 79,305 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502162 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/29/2026 | 122 | 740,662 | 6039 | | 22,570 | | 22,570 | | 24,051 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410646 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 180 | 1,089,000 | 6051 | 61,400 | | | 61,400 | | 61,416 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410833 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/22/2025 | 100 | 593,085 | 5931 | 36,359 | | | 36,359 | | 41,328 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405981 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/08/2025 | 900 | 4,867,578 | 5408 | 107,195 | | | 107,195 | | 158,805 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407857 | | N/A | Equity/Index | TOCC- | 10/31/2024 | 10/31/2025 | 600 | 3,423,270 | 5705 | 157,479 | | | 157,479 | | 210,305 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410538 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/04/2025 | 128 | 778,240 | 6086 | 29,737 | | | 29,737 | | 30,217 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504985 | | N/A | Equity/Index | BAR- | 03/07/2025 | 03/04/2026 | 71 | 409,786 | 5778 | | 23,038 | | 23,038 | | 29,971 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409929 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/05/2025 | 82 | 500,000 | 6090 | 12,745 | | | 12,745 | | 13,279 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512320 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/11/2026 | 18 | 107,645 | 6022 | | 7,352 | | 7,352 | | 8,592 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508875 | | N/A | Equity/Index | CITI- | 05/01/2025 | 05/01/2026 | 196 | 1,100,000 | 5604 | | 105,818 | | 105,818 | | 180,038 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509063 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/30/2026 | 261 | 1,487,322 | 5569 | | 57,133 | | 57,133 | | 71,132 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409488 | | N/A | Equity/Index | BAR- | 12/02/2024 | 12/02/2025 | 132 | 800,000 | 6047 | 26,199 | | | 26,199 | | 27,914 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501599 | | N/A | Equity/Index | BAR- | 01/27/2025 | 01/27/2026 | 1,630 | 9,800,000 | 6012 | | 220,604 | | 220,604 | | 243,807 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507099 | | N/A | Equity/Index | TOCC- | 04/09/2025 | 04/09/2026 | 1,400 | 7,639,660 | 5457 | | 433,952 | | 433,952 | | 656,212 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406792 | | N/A | Equity/Index | SG- | 10/03/2024 | 10/03/2025 | 912 | 5,200,000 | 5700 | 195,002 | | | 195,002 | | 262,860 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2500776 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/12/2026 | 56 | 327,835 | 5827 | | 6,637 | | 6,637 | | 7,770 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501369 | | N/A | Equity/Index | TOCC- | 01/23/2025 | 01/23/2026 | 900 | 5,506,839 | 6119 | | 123,917 | | 123,917 | | 126,524 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500087 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/02/2026 | 100 | 594,247 | 5942 | | 20,147 | | 20,147 | | 23,356 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511619 | | N/A | Equity/Index | RBC- | 06/05/2025 | 06/02/2026 | 36 | 215,856 | 5936 | | 6,765 | | 6,765 | | 7,434 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411676 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/28/2025 | 124 | 729,492 | 5999 | 26,257 | | | 26,257 | | 32,020 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509199 | | N/A | Equity/Index | BMO- | 05/05/2025 | 05/01/2026 | 73 | 413,917 | 5604 | | 8,476 | | 8,476 | | 10,530 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404901 | | N/A | Equity/Index | BAR- | 07/31/2024 | 07/31/2025 | 362 | 2,000,000 | 5522 | 110,741 | | | 110,741 | | 190,943 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404758 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/28/2025 | 256 | 1,400,000 | 5459 | 121,127 | | | 121,127 | | 196,669 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504069 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/23/2026 | 126 | 750,102 | 6013 | | 41,213 | | 41,213 | | 47,754 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505605 | | N/A | Equity/Index | BAR- | 03/17/2025 | 03/13/2026 | 171 | 966,791 | 5522 | | 19,879 | | 19,879 | | 24,587 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504938 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/06/2026 | 300 | 1,731,060 | 5770 | | 34,799 | | 34,799 | | 43,258 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404363 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/14/2025 | 160 | 900,000 | 5615 | 27,602 | | | 27,602 | | 44,331 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410385 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/15/2025 | 264 | 1,600,000 | 6051 | 71,986 | | | 71,986 | | 75,585 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405005 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/18/2025 | 65 | 346,208 | 5505 | 17,137 | | | 17,137 | | 38,656 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510652 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | 55 | 322,537 | 5687 | | 10,124 | | 10,124 | | 11,549 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509430 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/08/2026 | 99 | 563,000 | 5664 | | 16,580 | | 16,580 | | 21,619 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512492 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/12/2026 | 178 | 1,067,920 | 5977 | | 47,569 | | 47,569 | | 52,933 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410434 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/10/2025 | 170 | 1,029,155 | 6035 | 58,375 | | | 58,375 | | 58,914 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505486 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/06/2026 | 63 | 354,605 | 5770 | | 17,830 | | 17,830 | | 26,783 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411014 | | N/A | Equity/Index | TOCC- | 12/23/2024 | 12/23/2025 | 200 | 1,194,814 | 5974 | 37,519 | | | 37,519 | | 42,352 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508455 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 4,470 | 24,700,000 | 5525 | | 989,751 | | 989,751 | | 1,397,098 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410834 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/22/2025 | 100 | 593,085 | 5931 | 37,367 | | | 37,367 | | 42,401 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407919 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 10/31/2025 | 700 | 4,010,160 | 5729 | 131,548 | | | 131,548 | | 170,785 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408298 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/07/2025 | 400 | 2,398,216 | 5996 | 77,470 | | | 77,470 | | 86,626 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508888 | | N/A | Equity/Index | NTX- | 05/01/2025 | 05/01/2026 | 2,891 | 16,200,000 | 5604 | | 975,726 | | 975,726 | | 1,382,351 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411483 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | 103 | 616,352 | 5931 | 39,146 | | | 39,146 | | 44,786 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510149 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/12/2026 | 27 | 159,810 | 5844 | | 6,860 | | 6,860 | | 7,911 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509020 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/01/2026 | 598 | 3,400,000 | 5687 | | 62,832 | | 62,832 | | 79,184 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405534 | | N/A | Equity/Index | BNP- | 08/22/2024 | 08/20/2025 | 191 | 1,070,221 | 5597 | 31,016 | | | 31,016 | | 45,555 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505491 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/12/2026 | 243 | 1,367,762 | 5599 | | 26,859 | | 26,859 | | 34,178 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406774 | | N/A | Equity/Index | BAR- | 10/02/2024 | 09/30/2025 | 1,428 | 8,141,371 | 5762 | 464,885 | | | 464,885 | | 656,620 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409967 | | N/A | Equity/Index | SG- | 12/06/2024 | 12/04/2025 | 104 | 632,996 | 6086 | 34,010 | | | 34,010 | | 32,714 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502698 | | N/A | Equity/Index | BAR- | 02/07/2025 | 02/05/2026 | 24 | 144,624 | 6061 | | 3,000 | | 3,000 | | 3,256 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404660 | | N/A | Equity/Index | BNP- | 07/23/2024 | 07/23/2025 | 270 | 1,500,000 | 5556 | 46,095 | | | 46,095 | | 72,838 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2505031 | | N/A | Equity/Index | BMO | 03/07/2025 | 03/04/2026 | 114 | 657,125 | 6144 | | 33,123 | | 33,123 | | 51,321 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405490 | | N/A | Equity/Index | TOCC | 08/21/2024 | 08/19/2025 | 100 | 560,722 | 5608 | 18,730 | | | 18,730 | | 27,976 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410316 | | N/A | Equity/Index | BAR | 12/12/2024 | 12/10/2025 | 41 | 248,594 | 6035 | 16,369 | | | 16,369 | | 15,840 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505023 | | N/A | Equity/Index | BMO | 03/07/2025 | 12/12/2025 | 58 | 334,327 | 6051 | | 15,644 | | 15,644 | | 24,605 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501512 | | N/A | Equity/Index | BAR | 01/24/2025 | 01/23/2026 | 1,803 | 11,000,000 | 6101 | | 476,527 | | 476,527 | | 487,370 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501132 | | N/A | Equity/Index | BAR | 01/17/2025 | 01/06/2026 | 62 | 372,679 | 5975 | | 20,895 | | 20,895 | | 22,961 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404156 | | N/A | Equity/Index | TOCC | 07/05/2024 | 07/03/2025 | 100 | 556,719 | 5567 | 22,215 | | | 22,215 | | 37,527 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509344 | | N/A | Equity/Index | TOCC | 05/07/2025 | 05/07/2026 | 1,300 | 7,320,664 | 5631 | | 426,823 | | 426,823 | | 591,499 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510537 | | N/A | Equity/Index | RBC | 05/20/2025 | 05/12/2026 | 264 | 1,563,276 | 5844 | | 152,581 | | 152,581 | | 194,932 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505298 | | N/A | Equity/Index | BAR | 03/13/2025 | 03/11/2026 | 680 | 3,764,348 | 5572 | | 136,014 | | 136,014 | | 190,718 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407760 | | N/A | Equity/Index | BAR | 10/29/2024 | 10/24/2025 | 780 | 4,558,304 | 5808 | 190,710 | | | 190,710 | | 235,683 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512931 | | N/A | Equity/Index | TOCC | 06/24/2025 | 06/24/2026 | 100 | 609,218 | 6092 | | 52,759 | | 52,759 | | 58,986 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404804 | | N/A | Equity/Index | BOA | 07/26/2024 | 07/11/2025 | 322 | 1,757,048 | 5615 | 43,805 | | | 43,805 | | 80,999 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405306 | | N/A | Equity/Index | BAR | 08/14/2024 | 08/12/2025 | 161 | 875,518 | 5344 | 30,300 | | | 30,300 | | 45,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501543 | | N/A | Equity/Index | BMO | 01/24/2025 | 01/16/2026 | 19 | 115,775 | 5937 | | 7,865 | | 7,865 | | 8,058 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410749 | | N/A | Equity/Index | BAR | 12/19/2024 | 12/17/2025 | 133 | 787,227 | 6051 | 34,650 | | | 34,650 | | 39,620 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504394 | | N/A | Equity/Index | BAR | 02/28/2025 | 02/27/2026 | 101 | 600,000 | 5955 | | 37,199 | | 37,199 | | 43,188 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501173 | | N/A | Equity/Index | TOCC | 01/21/2025 | 01/21/2026 | 100 | 604,924 | 6049 | | 18,029 | | 18,029 | | 19,315 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502462 | | N/A | Equity/Index | BAR | 02/05/2025 | 02/03/2026 | 604 | 3,643,328 | 5995 | | 205,306 | | 205,306 | | 223,290 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406150 | | N/A | Equity/Index | BAR | 09/12/2024 | 09/12/2025 | 54 | 300,000 | 5596 | 15,629 | | | 15,629 | | 23,882 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511102 | | N/A | Equity/Index | TOCC | 05/28/2025 | 05/28/2026 | 1,500 | 8,832,825 | 5889 | | 530,003 | | 530,003 | | 649,533 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502753 | | N/A | Equity/Index | BNP | 02/10/2025 | 02/10/2026 | 1,286 | 7,800,000 | 6066 | | 175,500 | | 175,500 | | 186,257 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408479 | | N/A | Equity/Index | BAR | 11/12/2024 | 11/12/2025 | 117 | 700,000 | 5984 | 22,624 | | | 22,624 | | 25,841 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404630 | | N/A | Equity/Index | BMO | 07/22/2024 | 07/17/2025 | 465 | 2,575,268 | 5588 | 106,792 | | | 106,792 | | 186,256 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411709 | | N/A | Equity/Index | RBC | 12/31/2024 | 12/17/2025 | 152 | 894,216 | 6051 | 30,519 | | | 30,519 | | 37,046 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512172 | | N/A | Equity/Index | BMO | 06/12/2025 | 06/05/2026 | 72 | 435,046 | 6000 | | 15,832 | | 15,832 | | 17,197 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503049 | | N/A | Equity/Index | BAR | 02/12/2025 | 02/12/2026 | 1,008 | 6,100,000 | 6052 | | 136,032 | | 136,032 | | 148,104 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405734 | | N/A | Equity/Index | SG | 08/28/2024 | 08/26/2025 | 1,561 | 8,724,429 | 5617 | 498,755 | | | 498,755 | | 807,376 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407225 | | N/A | Equity/Index | SG | 10/14/2024 | 10/10/2025 | 52 | 304,499 | 5780 | 19,571 | | | 19,571 | | 24,050 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407642 | | N/A | Equity/Index | SG | 10/25/2024 | 10/15/2025 | 193 | 1,127,371 | 5815 | 46,739 | | | 46,739 | | 58,349 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510196 | | N/A | Equity/Index | NTX | 05/16/2025 | 05/15/2026 | 994 | 5,920,000 | 5958 | | 121,005 | | 121,005 | | 136,135 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404103 | | N/A | Equity/Index | TOCC | 07/03/2024 | 07/03/2025 | 100 | 553,702 | 5537 | 27,882 | | | 27,882 | | 49,696 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512969 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/18/2026 | 90 | 548,658 | 5968 | | 17,320 | | 17,320 | | 17,949 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406055 | | N/A | Equity/Index | BAR | 09/09/2024 | 09/09/2025 | 183 | 1,000,000 | 5471 | 37,101 | | | 37,101 | | 56,261 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404834 | | N/A | Equity/Index | BNP- | 07/29/2024 | 07/29/2025 | 220 | 1,200,000 | 5464 | 36,372 | | | 36,372 | | 58,333 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411695 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/10/2025 | 81 | 476,523 | 6035 | 14,368 | | | 14,368 | | 17,428 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505873 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/23/2026 | 106 | 600,000 | 5668 | | 16,771 | | 16,771 | | 22,031 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409567 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/26/2025 | 192 | 1,161,120 | 5999 | 100,673 | | | 100,673 | | 85,513 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510087 | | N/A | Equity/Index | NTX- | 05/14/2025 | 05/14/2026 | 399 | 2,350,000 | 5893 | | 71,276 | | 71,276 | | 83,542 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505936 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/19/2026 | 296 | 1,672,237 | 5675 | | 94,673 | | 94,673 | | 135,437 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510156 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/13/2026 | 427 | 2,527,370 | 5887 | | 141,051 | | 141,051 | | 168,175 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508882 | | N/A | Equity/Index | NTX- | 05/01/2025 | 05/01/2026 | 6,460 | 36,200,000 | 5604 | | 1,472,978 | | 1,472,978 | | 1,978,358 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508365 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/22/2026 | 21 | 114,345 | 5288 | | 5,453 | | 5,453 | | 7,470 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406562 | | N/A | Equity/Index | BMO- | 09/25/2024 | 09/23/2025 | 523 | 2,988,945 | 5719 | 174,713 | | | 174,713 | | 250,143 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512429 | | N/A | Equity/Index | RBC- | 06/16/2025 | 06/12/2026 | 155 | 935,944 | 6045 | | 26,443 | | 26,443 | | 28,677 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505490 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/10/2026 | 529 | 2,977,556 | 5615 | | 167,476 | | 167,476 | | 234,019 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511188 | | N/A | Equity/Index | NTX- | 05/29/2025 | 05/27/2026 | 501 | 2,958,530 | 5922 | | 164,594 | | 164,594 | | 197,661 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405157 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/11/2025 | 100 | 534,416 | 5344 | 16,996 | | | 16,996 | | 27,055 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513217 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/26/2026 | 497 | 3,071,000 | 6173 | | 60,499 | | 60,499 | | 61,101 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406203 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/15/2025 | 200 | 1,125,204 | 5626 | 35,829 | | | 35,829 | | 51,544 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408428 | | N/A | Equity/Index | TOCC- | 11/11/2024 | 11/11/2025 | 100 | 600,135 | 6001 | 19,266 | | | 19,266 | | 21,849 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512223 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 405 | 2,418,000 | 5977 | | 74,716 | | 74,716 | | 82,759 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503463 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/13/2026 | 16 | 97,812 | 6115 | | 6,309 | | 6,309 | | 6,170 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410474 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/16/2025 | 1,185 | 7,200,000 | 6074 | 457,490 | | | 457,490 | | 431,805 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503838 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 100 | 601,313 | 6013 | | 36,922 | | 36,922 | | 40,469 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503004 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/09/2026 | 146 | 886,670 | 6026 | | 25,551 | | 25,551 | | 27,261 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411212 | | N/A | Equity/Index | BMO- | 12/26/2024 | 12/23/2025 | 105 | 638,190 | 5974 | 31,234 | | | 31,234 | | 33,370 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505098 | | N/A | Equity/Index | RBC- | 03/10/2025 | 03/06/2026 | 841 | 4,770,152 | 5739 | | 259,482 | | 259,482 | | 360,593 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405977 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/05/2025 | 2,300 | 12,439,366 | 5408 | 667,404 | | | 667,404 | | 1,092,878 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507742 | | N/A | Equity/Index | BAR- | 04/16/2025 | 04/16/2026 | 209 | 1,100,000 | 5276 | | 31,976 | | 31,976 | | 45,975 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405750 | | N/A | Equity/Index | TOCC- | 08/29/2024 | 08/29/2025 | 200 | 1,118,392 | 5592 | 58,831 | | | 58,831 | | 91,093 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510470 | | N/A | Equity/Index | CITI- | 05/20/2025 | 05/20/2026 | 2,309 | 13,716,000 | 5940 | | 596,368 | | 596,368 | | 696,174 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503866 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/13/2026 | 47 | 282,959 | 6115 | | 11,539 | | 11,539 | | 12,577 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501170 | | N/A | Equity/Index | TOCC- | 01/21/2025 | 01/21/2026 | 500 | 3,024,620 | 6049 | | 250,139 | | 250,139 | | 236,765 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505996 | | N/A | Equity/Index | RBC- | 03/21/2025 | 12/12/2025 | 131 | 739,633 | 6051 | | 23,977 | | 23,977 | | 55,486 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405705 | | N/A | Equity/Index | BAR- | 08/27/2024 | 08/22/2025 | 929 | 5,227,641 | 5635 | 277,121 | | | 277,121 | | 427,764 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506684 | | N/A | Equity/Index | RBC- | 04/03/2025 | 03/13/2026 | 96 | 518,669 | 6274 | | 9,144 | | 9,144 | | 35,762 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409578 | | N/A | Equity/Index | TOCC- | 12/04/2024 | 12/04/2025 | 1,100 | 6,695,139 | 6086 | 151,322 | | | 151,322 | | 158,955 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2507750 | | N/A | Equity/Index | BAR- | 04/16/2025 | 04/14/2026 | 182 | 973,882 | 5406 | | 56,728 | | 56,728 | | 88,094 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408580 | | N/A | Equity/Index | BAR- | 11/14/2024 | 11/14/2025 | 118 | 700,000 | 5949 | 41,306 | | | 41,306 | | 46,487 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511186 | | N/A | Equity/Index | NTX- | 05/29/2025 | 05/27/2026 | 1,176 | 6,944,574 | 5922 | | 261,390 | | 261,390 | | 303,408 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513375 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/05/2026 | 21 | 129,831 | 6000 | | 8,062 | | 8,062 | | 8,147 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405442 | | N/A | Equity/Index | TOCC- | 08/20/2024 | 08/14/2025 | 400 | 2,240,888 | 5455 | 105,554 | | | 105,554 | | 152,742 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407756 | | N/A | Equity/Index | BAR- | 10/29/2024 | 10/29/2025 | 291 | 1,700,000 | 5833 | 53,720 | | | 53,720 | | 66,456 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408515 | | N/A | Equity/Index | BMO- | 11/12/2024 | 11/05/2025 | 190 | 1,137,958 | 5783 | 121,117 | | | 121,117 | | 113,108 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505489 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/10/2026 | 93 | 523,464 | 5615 | | 28,583 | | 28,583 | | 39,750 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406465 | | N/A | Equity/Index | BNP- | 09/23/2024 | 09/23/2025 | 70 | 400,000 | 5719 | 9,488 | | | 9,488 | | 12,843 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500187 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/29/2025 | 39 | 231,865 | 5971 | | 13,482 | | 13,482 | | 15,428 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405203 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/25/2025 | 90 | 478,300 | 5399 | 14,628 | | | 14,628 | | 25,192 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509993 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 123 | 724,169 | 5660 | | 23,280 | | 23,280 | | 26,073 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409674 | | N/A | Equity/Index | BMO- | 12/05/2024 | 12/05/2025 | 165 | 1,000,000 | 6075 | 34,051 | | | 34,051 | | 35,100 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411256 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 854 | 5,100,000 | 5971 | 100,824 | | | 100,824 | | 112,465 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503383 | | N/A | Equity/Index | RBC- | 02/14/2025 | 01/27/2026 | 226 | 1,382,555 | 6012 | | 125,907 | | 125,907 | | 114,584 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512983 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/22/2026 | 63 | 384,061 | 5968 | | 12,289 | | 12,289 | | 12,751 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510712 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/12/2026 | 36 | 211,115 | 5844 | | 4,581 | | 4,581 | | 5,294 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406359 | | N/A | Equity/Index | TOCC- | 09/19/2024 | 09/19/2025 | 600 | 3,428,184 | 5714 | 66,171 | | | 66,171 | | 88,984 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510702 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/08/2026 | 37 | 216,979 | 5844 | | 8,536 | | 8,536 | | 10,118 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407185 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2025 | 378 | 2,200,000 | 5815 | 125,182 | | | 125,182 | | 160,256 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407208 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/14/2025 | 1,331 | 7,800,000 | 5860 | 177,062 | | | 177,062 | | 217,280 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406345 | | N/A | Equity/Index | SG- | 09/18/2024 | 09/16/2025 | 1,165 | 6,562,445 | 5633 | 382,178 | | | 382,178 | | 576,335 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407220 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/09/2025 | 677 | 3,964,343 | 5792 | 238,961 | | | 238,961 | | 295,009 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510905 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/21/2026 | 222 | 1,292,395 | 5845 | | 48,052 | | 48,052 | | 58,084 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500375 | | N/A | Equity/Index | BAR- | 01/07/2025 | 01/07/2026 | 102 | 600,000 | 5909 | | 19,687 | | 19,687 | | 22,997 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503888 | | N/A | Equity/Index | RBC- | 02/21/2025 | 01/02/2026 | 19 | 114,360 | 6314 | | 5,264 | | 5,264 | | 5,132 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405860 | | N/A | Equity/Index | BNP- | 08/30/2024 | 09/02/2025 | 531 | 3,000,000 | 5648 | 113,699 | | | 113,699 | | 164,842 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405120 | | N/A | Equity/Index | SG- | 08/08/2024 | 08/08/2025 | 56 | 300,000 | 5319 | 16,170 | | | 16,170 | | 27,869 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510837 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/26/2026 | 604 | 3,505,000 | 5803 | | 72,658 | | 72,658 | | 84,749 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510659 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | 72 | 422,230 | 5869 | | 19,521 | | 19,521 | | 23,644 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408187 | | N/A | Equity/Index | TOCC- | 11/07/2024 | 11/07/2025 | 300 | 1,791,930 | 5973 | 103,220 | | | 103,220 | | 112,145 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510602 | | N/A | Equity/Index | TOCC- | 05/22/2025 | 05/22/2026 | 1,000 | 5,842,010 | 5842 | | 352,866 | | 352,866 | | 438,001 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500487 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/08/2026 | 600 | 3,550,950 | 5918 | | 211,293 | | 211,293 | | 246,353 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404410 | | N/A | Equity/Index | TOCC- | 07/12/2024 | 07/01/2025 | 100 | 563,569 | 5475 | 30,840 | | | 30,840 | | 49,261 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2511234 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 05/29/2026 | 200 | 1,182,338 | 5912 | | 58,765 | | 58,765 | | 69,250 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505162 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/06/2026 | 251 | 1,403,184 | 5770 | | 39,194 | | 39,194 | | 54,822 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410439 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/11/2025 | 1,439 | 8,711,490 | 6084 | 329,373 | | | 329,373 | | 342,943 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408996 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/03/2025 | 165 | 984,926 | 5729 | 69,505 | | | 69,505 | | 79,177 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406709 | | N/A | Equity/Index | RBC- | 09/30/2024 | 09/30/2025 | 174 | 1,000,000 | 5786 | 79,500 | | | 79,500 | | 93,893 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502100 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 02/02/2026 | 800 | 4,832,424 | 6041 | | 217,956 | | 217,956 | | 236,845 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407639 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/14/2025 | 81 | 473,145 | 5860 | 25,398 | | | 25,398 | | 31,751 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410830 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/22/2025 | 200 | 1,186,170 | 5931 | 54,211 | | | 54,211 | | 62,425 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502458 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/03/2026 | 110 | 663,520 | 5995 | | 19,548 | | 19,548 | | 21,406 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408153 | | N/A | Equity/Index | BAR- | 11/06/2024 | 11/06/2025 | 84 | 500,000 | 5929 | 30,180 | | | 30,180 | | 34,145 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501526 | | N/A | Equity/Index | BAR- | 01/24/2025 | 01/26/2026 | 508 | 3,100,000 | 6101 | | 194,893 | | 194,893 | | 191,075 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507098 | | N/A | Equity/Index | TOCC- | 04/09/2025 | 04/09/2026 | 200 | 1,091,380 | 5457 | | 60,901 | | 60,901 | | 91,792 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506957 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 202 | 1,030,200 | 5397 | | 47,755 | | 47,755 | | 95,365 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512699 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 1,704 | 10,167,000 | 5968 | | 513,433 | | 513,433 | | 587,036 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406106 | | N/A | Equity/Index | RBC- | 09/10/2024 | 09/05/2025 | 429 | 2,354,695 | 5503 | 136,044 | | | 136,044 | | 225,430 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411439 | | N/A | Equity/Index | TOCC- | 12/30/2024 | 12/30/2025 | 100 | 590,694 | 5907 | 34,853 | | | 34,853 | | 41,251 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512971 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 1,538 | 9,375,956 | 5968 | | 396,696 | | 396,696 | | 413,107 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511468 | | N/A | Equity/Index | RBC- | 06/03/2025 | 06/03/2026 | 795 | 4,749,000 | 5970 | | 104,573 | | 104,573 | | 116,859 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411013 | | N/A | Equity/Index | TOCC- | 12/23/2024 | 12/23/2025 | 400 | 2,389,628 | 5974 | 71,694 | | | 71,694 | | 81,075 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406736 | | N/A | Equity/Index | BAR- | 10/01/2024 | 10/01/2025 | 70 | 400,000 | 5709 | 10,240 | | | 10,240 | | 13,549 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409136 | | N/A | Equity/Index | TOCC- | 11/25/2024 | 11/25/2025 | 200 | 1,197,474 | 5987 | 40,599 | | | 40,599 | | 45,320 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409548 | | N/A | Equity/Index | BAR- | 12/03/2024 | 12/03/2025 | 50 | 300,000 | 6050 | 7,092 | | | 7,092 | | 7,593 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408576 | | N/A | Equity/Index | BAR- | 11/14/2024 | 11/14/2025 | 2,942 | 17,500,000 | 5949 | 754,783 | | | 754,783 | | 876,865 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501808 | | N/A | Equity/Index | BAR- | 01/29/2025 | 01/29/2026 | 99 | 600,000 | 6039 | | 17,814 | | 17,814 | | 19,446 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406031 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/29/2025 | 60 | 324,348 | 5592 | 14,706 | | | 14,706 | | 27,666 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407762 | | N/A | Equity/Index | BAR- | 10/29/2024 | 10/24/2025 | 405 | 2,366,812 | 5808 | 134,934 | | | 134,934 | | 167,526 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501601 | | N/A | Equity/Index | BAR- | 01/27/2025 | 01/27/2026 | 200 | 1,200,000 | 6012 | | 37,487 | | 37,487 | | 41,446 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512242 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/15/2026 | 708 | 4,232,000 | 5977 | | 136,271 | | 136,271 | | 151,484 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501813 | | N/A | Equity/Index | RBC- | 01/29/2025 | 01/23/2026 | 603 | 3,645,617 | 6101 | | 190,029 | | 190,029 | | 200,947 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505083 | | N/A | Equity/Index | TOCC- | 03/10/2025 | 03/10/2026 | 200 | 1,122,912 | 5615 | | 24,259 | | 24,259 | | 31,474 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508464 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/27/2026 | 887 | 4,900,000 | 5525 | | 94,519 | | 94,519 | | 127,961 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407406 | | N/A | Equity/Index | BNP- | 10/18/2024 | 10/15/2025 | 1,037 | 6,080,626 | 5815 | 362,629 | | | 362,629 | | 442,721 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408352 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/24/2025 | 150 | 899,843 | 5810 | 44,172 | | | 44,172 | | 50,303 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407625 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 52 | 300,000 | 5808 | 20,036 | | | 20,036 | | 25,430 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2411654 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | 46 | 270,618 | 5969 | 10,909 | | | 10,909 | | 13,336 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501547 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/16/2026 | 48 | 292,483 | 5997 | | 16,994 | | 16,994 | | 17,392 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511302 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/28/2026 | 329 | 1,936,395 | 5889 | | 72,192 | | 72,192 | | 84,276 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410662 | | N/A | Equity/Index | TOCC- | 12/18/2024 | 12/18/2025 | 200 | 1,174,432 | 5872 | 23,023 | | | 23,023 | | 26,959 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511174 | | N/A | Equity/Index | TOCC- | 05/29/2025 | 05/29/2026 | 300 | 1,773,651 | 5912 | | 117,773 | | 117,773 | | 143,572 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410081 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/02/2025 | 60 | 363,784 | 6257 | 7,739 | | | 7,739 | | 7,705 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405980 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/08/2025 | 100 | 540,842 | 5408 | 10,269 | | | 10,269 | | 15,158 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512459 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/17/2026 | 303 | 1,810,000 | 5983 | | 35,839 | | 35,839 | | 39,202 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504065 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/23/2026 | 102 | 607,225 | 6013 | | 17,277 | | 17,277 | | 19,353 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501820 | | N/A | Equity/Index | RBC- | 01/29/2025 | 01/27/2026 | 66 | 399,023 | 6012 | | 17,627 | | 17,627 | | 19,048 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408825 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/18/2025 | 100 | 589,300 | 6189 | 13,300 | | | 13,300 | | 16,026 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507507 | | N/A | Equity/Index | CITI- | 04/11/2025 | 04/09/2026 | 23 | 123,134 | 5457 | | 8,050 | | 8,050 | | 12,967 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500002 | | N/A | Equity/Index | RBC- | 01/02/2025 | 01/02/2026 | 341 | 2,000,000 | 5869 | | 167,800 | | 167,800 | | 200,293 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406363 | | N/A | Equity/Index | TOCC- | 09/19/2024 | 09/19/2025 | 100 | 571,364 | 5714 | 29,656 | | | 29,656 | | 42,139 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407675 | | N/A | Equity/Index | TOCC- | 10/28/2024 | 10/28/2025 | 800 | 4,658,816 | 5824 | 285,132 | | | 285,132 | | 358,690 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513348 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/30/2026 | 298 | 1,852,000 | 6205 | | 92,117 | | 92,117 | | 91,594 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404359 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/11/2025 | 142 | 800,000 | 5615 | 42,809 | | | 42,809 | | 74,445 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509680 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/30/2026 | 56 | 316,801 | 5569 | | 9,208 | | 9,208 | | 11,663 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405578 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/22/2025 | 231 | 1,300,000 | 5635 | 71,110 | | | 71,110 | | 108,328 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507247 | | N/A | Equity/Index | NTX- | 04/10/2025 | 03/27/2026 | 67 | 349,416 | 5581 | | 24,217 | | 24,217 | | 60,272 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506965 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 376 | 1,917,600 | 5671 | | 52,388 | | 52,388 | | 121,570 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410931 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/18/2025 | 646 | 3,844,546 | 5872 | 227,773 | | | 227,773 | | 257,120 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406718 | | N/A | Equity/Index | RBC- | 09/30/2024 | 09/30/2025 | 156 | 900,000 | 5762 | 34,128 | | | 34,128 | | 45,337 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410391 | | N/A | Equity/Index | BMO- | 12/13/2024 | 12/15/2025 | 176 | 1,065,000 | 6067 | 87,787 | | | 87,787 | | 73,187 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506167 | | N/A | Equity/Index | TOCC- | 03/26/2025 | 03/26/2026 | 100 | 571,220 | 5712 | | 10,398 | | 10,398 | | 12,898 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408662 | | N/A | Equity/Index | BAR- | 11/15/2024 | 11/10/2025 | 81 | 475,656 | 5996 | 25,605 | | | 25,605 | | 30,273 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405016 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/30/2025 | 687 | 3,659,147 | 5436 | 194,284 | | | 194,284 | | 392,936 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506833 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 12 | 61,301 | 5671 | | 2,349 | | 2,349 | | 5,906 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509317 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 51 | 286,824 | 5687 | | 14,861 | | 14,861 | | 20,982 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407337 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/26/2025 | 82 | 479,544 | 5738 | 19,944 | | | 19,944 | | 24,883 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409563 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/28/2025 | 851 | 5,146,848 | 6032 | 284,864 | | | 284,864 | | 288,145 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411694 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/10/2025 | 18 | 105,894 | 6035 | 2,041 | | | 2,041 | | 2,451 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500556 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/12/2026 | 309 | 1,800,000 | 5827 | | 116,872 | | 116,872 | | 148,078 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2512543 | | N/A | Equity/Index | RBC- | 06/18/2025 | 06/18/2026 | 1,500 | 8,974,000 | 5981 | | 396,651 | | 396,651 | | 444,586 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407934 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 11/03/2025 | 100 | 572,880 | 5729 | 34,088 | | | 34,088 | | 46,323 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504423 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/20/2026 | 82 | 478,753 | 6013 | | 24,148 | | 24,148 | | 31,859 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510670 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/04/2026 | 130 | 762,359 | 5687 | | 16,455 | | 16,455 | | 18,570 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505862 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 194 | 1,100,000 | 5668 | | 32,549 | | 32,549 | | 42,893 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506170 | | N/A | Equity/Index | TOCC- | 03/26/2025 | 03/26/2026 | 100 | 571,220 | 5712 | | 14,340 | | 14,340 | | 18,127 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411047 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/19/2025 | 71 | 422,237 | 5867 | 26,117 | | | 26,117 | | 29,443 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509414 | | N/A | Equity/Index | NTX- | 05/07/2025 | 05/05/2026 | 124 | 693,706 | 5650 | | 18,895 | | 18,895 | | 25,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503104 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/20/2026 | 18 | 108,864 | 5997 | | 6,852 | | 6,852 | | 7,252 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511799 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/03/2026 | 51 | 306,303 | 5970 | | 18,859 | | 18,859 | | 21,210 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511437 | | N/A | Equity/Index | BMO- | 06/02/2025 | 05/29/2026 | 99 | 585,610 | 5912 | | 18,929 | | 18,929 | | 21,681 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502169 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/29/2026 | 157 | 953,147 | 6039 | | 58,153 | | 58,153 | | 60,135 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510234 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/14/2026 | 30 | 177,570 | 5893 | | 6,932 | | 6,932 | | 8,027 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407207 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/14/2025 | 171 | 1,000,000 | 5860 | 19,599 | | | 19,599 | | 24,047 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509069 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/29/2026 | 706 | 4,023,176 | 5561 | | 156,548 | | 156,548 | | 194,725 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409671 | | N/A | Equity/Index | BMO- | 12/05/2024 | 12/05/2025 | 593 | 3,600,000 | 6075 | 71,459 | | | 71,459 | | 74,184 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407757 | | N/A | Equity/Index | BAR- | 10/29/2024 | 10/29/2025 | 103 | 600,000 | 5833 | 19,800 | | | 19,800 | | 24,531 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404942 | | N/A | Equity/Index | BAR- | 08/01/2024 | 08/01/2025 | 294 | 1,600,000 | 5447 | 33,935 | | | 33,935 | | 52,877 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509407 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/18/2026 | 1,007 | 5,633,561 | 5615 | | 204,270 | | 204,270 | | 280,660 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511793 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 88 | 528,524 | 5912 | | 31,500 | | 31,500 | | 35,001 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511576 | | N/A | Equity/Index | BMO- | 06/04/2025 | 06/02/2026 | 103 | 615,952 | 5936 | | 31,695 | | 31,695 | | 35,947 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509528 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/01/2026 | 12 | 68,521 | 5687 | | 4,138 | | 4,138 | | 5,558 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406921 | | N/A | Equity/Index | BNP- | 10/07/2024 | 10/07/2025 | 53 | 300,000 | 5696 | 7,260 | | | 7,260 | | 9,584 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410737 | | N/A | Equity/Index | TOCC- | 12/19/2024 | 12/19/2025 | 100 | 586,708 | 5867 | 18,366 | | | 18,366 | | 22,059 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407082 | | N/A | Equity/Index | SG- | 10/09/2024 | 10/09/2025 | 311 | 1,800,000 | 5792 | 80,819 | | | 80,819 | | 104,115 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404420 | | N/A | Equity/Index | TOCC- | 07/12/2024 | 07/10/2025 | 1,500 | 8,453,535 | 5634 | 468,893 | | | 468,893 | | 812,632 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510840 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/26/2026 | 101 | 584,000 | 5803 | | 17,934 | | 17,934 | | 21,400 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410088 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/03/2025 | 140 | 848,828 | 6050 | 46,733 | | | 46,733 | | 46,644 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405598 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/01/2025 | 90 | 506,655 | 5595 | 42,082 | | | 42,082 | | 57,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509608 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/08/2026 | 100 | 566,000 | 5660 | | 13,578 | | 13,578 | | 17,523 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500492 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/09/2026 | 100 | 591,825 | 5918 | | 14,206 | | 14,206 | | 16,487 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406772 | | N/A | Equity/Index | BAR- | 10/02/2024 | 09/30/2025 | 23 | 131,129 | 5762 | 6,789 | | | 6,789 | | 9,603 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408828 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/18/2025 | 1,500 | 8,839,500 | 5894 | 485,018 | | | 485,018 | | 587,345 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410580 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/11/2025 | 23 | 139,840 | 6084 | 7,543 | | | 7,543 | | 7,310 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407330 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/19/2025 | 114 | 666,683 | 5703 | 17,833 | | | 17,833 | | 21,982 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406418 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/22/2025 | 228 | 1,300,000 | 5703 | 56,589 | | | 56,589 | | 79,901 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405474 | | N/A | Equity/Index | BNP- | 08/20/2024 | 08/20/2025 | 750 | 4,200,000 | 5597 | 93,913 | | | 93,913 | | 135,842 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511415 | | N/A | Equity/Index | RBC- | 06/02/2025 | 06/02/2026 | 697 | 4,138,000 | 5936 | | 90,995 | | 90,995 | | 103,192 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404315 | | N/A | Equity/Index | TOCC- | 07/11/2024 | 07/09/2025 | 100 | 558,181 | 5577 | 15,868 | | | 15,868 | | 25,670 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507867 | | N/A | Equity/Index | NGFP- | 04/17/2025 | 04/20/2026 | 398 | 2,100,000 | 5283 | | 216,657 | | 216,657 | | 467,239 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405757 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/15/2025 | 93 | 523,501 | 5543 | 33,009 | | | 33,009 | | 50,214 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409318 | | N/A | Equity/Index | BAR- | 11/27/2024 | 11/25/2025 | 53 | 318,045 | 5987 | 14,019 | | | 14,019 | | 15,453 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405592 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/12/2025 | 145 | 816,278 | 5344 | 95,187 | | | 95,187 | | 129,597 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406082 | | N/A | Equity/Index | TOCC- | 09/10/2024 | 09/10/2025 | 100 | 549,552 | 5496 | 16,782 | | | 16,782 | | 24,937 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410384 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/15/2025 | 1,306 | 7,900,000 | 6051 | 333,137 | | | 333,137 | | 351,908 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502473 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/05/2026 | 99 | 600,000 | 6061 | | 11,322 | | 11,322 | | 12,148 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406881 | | N/A | Equity/Index | BAR- | 10/04/2024 | 09/19/2025 | 226 | 1,292,413 | 5703 | 57,411 | | | 57,411 | | 77,790 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507630 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/09/2026 | 106 | 570,206 | 5457 | | 14,787 | | 14,787 | | 21,156 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408361 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/31/2025 | 189 | 1,133,802 | 5705 | 73,886 | | | 73,886 | | 83,730 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408316 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/10/2025 | 700 | 4,196,878 | 5996 | 241,329 | | | 241,329 | | 254,806 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501793 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/23/2026 | 95 | 576,555 | 6119 | | 30,091 | | 30,091 | | 31,089 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505608 | | N/A | Equity/Index | BAR- | 03/17/2025 | 03/13/2026 | 295 | 1,667,856 | 5522 | | 65,219 | | 65,219 | | 83,236 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406011 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/08/2025 | 150 | 810,870 | 5344 | 32,742 | | | 32,742 | | 51,036 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406264 | | N/A | Equity/Index | BNP- | 09/16/2024 | 09/16/2025 | 1,633 | 9,200,000 | 5633 | 203,596 | | | 203,596 | | 285,361 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407195 | | N/A | Equity/Index | RBC- | 10/14/2024 | 10/14/2025 | 222 | 1,300,000 | 5879 | 106,730 | | | 106,730 | | 106,901 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404489 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/11/2025 | 808 | 4,573,280 | 5615 | 263,416 | | | 263,416 | | 442,075 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408917 | | N/A | Equity/Index | BAR- | 11/21/2024 | 11/19/2025 | 47 | 279,944 | 5917 | 16,094 | | | 16,094 | | 18,199 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506516 | | N/A | Equity/Index | TOCC- | 04/01/2025 | 04/01/2026 | 200 | 1,126,614 | 5633 | | 33,349 | | 33,349 | | 44,078 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405301 | | N/A | Equity/Index | BAR- | 08/14/2024 | 08/14/2025 | 917 | 5,000,000 | 5455 | 109,500 | | | 109,500 | | 166,786 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505261 | | N/A | Equity/Index | TOCC- | 03/13/2025 | 03/13/2026 | 900 | 4,969,368 | 5522 | | 98,402 | | 98,402 | | 132,047 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408999 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/06/2025 | 120 | 716,310 | 5929 | 29,228 | | | 29,228 | | 33,479 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406198 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 400 | 2,250,408 | 5626 | 127,774 | | | 127,774 | | 195,918 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510717 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/13/2026 | 155 | 908,967 | 6238 | | 20,136 | | 20,136 | | 26,199 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411155 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/18/2025 | 73 | 439,734 | 5872 | 13,967 | | | 13,967 | | 15,336 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504239 | | N/A | Equity/Index | RBC- | 02/27/2025 | 02/25/2026 | 233 | 1,386,387 | 5955 | | 45,230 | | 45,230 | | 51,119 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405609 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/08/2025 | 160 | 896,091 | 5344 | 54,115 | | | 54,115 | | 76,595 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503841 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/23/2026 | 100 | 601,313 | 6013 | | 18,583 | | 18,583 | | 20,355 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508320 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/24/2026 | 292 | 1,600,000 | 5485 | | 28,449 | | 28,449 | | 38,938 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510211 | | N/A | Equity/Index | NTX | 05/16/2025 | 05/15/2026 | 2,086 | 12,430,000 | 5958 | | 740,705 | | 740,705 | | 886,502 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501780 | | N/A | Equity/Index | BAR | 01/28/2025 | 01/22/2026 | 9 | 54,621 | 6086 | | 2,347 | | 2,347 | | 2,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507842 | | N/A | Equity/Index | TOCC | 04/17/2025 | 04/17/2026 | 1,600 | 8,452,320 | 5283 | | 148,793 | | 148,793 | | 212,298 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509612 | | N/A | Equity/Index | BAR | 05/09/2025 | 05/08/2026 | 200 | 1,133,000 | 5660 | | 43,847 | | 43,847 | | 58,033 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503883 | | N/A | Equity/Index | RBC | 02/21/2025 | 10/24/2025 | 40 | 240,758 | 6424 | | 6,356 | | 6,356 | | 5,028 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410667 | | N/A | Equity/Index | TOCC | 12/18/2024 | 12/18/2025 | 100 | 587,216 | 5872 | 20,026 | | | 20,026 | | 24,095 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408049 | | N/A | Equity/Index | BAR | 11/05/2024 | 11/05/2025 | 311 | 1,800,000 | 5783 | 56,682 | | | 56,682 | | 71,614 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500373 | | N/A | Equity/Index | BAR | 01/07/2025 | 01/07/2026 | 51 | 300,000 | 5909 | | 9,000 | | 9,000 | | 10,488 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506967 | | N/A | Equity/Index | BAR | 04/07/2025 | 04/02/2026 | 311 | 1,586,100 | 5671 | | 55,330 | | 55,330 | | 141,719 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405230 | | N/A | Equity/Index | BNP | 08/12/2024 | 08/12/2025 | 1,385 | 7,400,000 | 5344 | 161,690 | | | 161,690 | | 250,883 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507239 | | N/A | Equity/Index | BAR | 04/10/2025 | 04/08/2026 | 39 | 204,389 | 4983 | | 15,119 | | 15,119 | | 21,903 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405379 | | N/A | Equity/Index | BNP | 08/16/2024 | 08/18/2025 | 198 | 1,100,000 | 5554 | 41,537 | | | 41,537 | | 63,635 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407846 | | N/A | Equity/Index | BNP | 10/30/2024 | 10/17/2025 | 46 | 268,194 | 5865 | 21,291 | | | 21,291 | | 22,989 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408197 | | N/A | Equity/Index | BAR | 11/07/2024 | 11/05/2025 | 518 | 3,086,892 | 5783 | 188,381 | | | 188,381 | | 217,452 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410388 | | N/A | Equity/Index | BAR | 12/13/2024 | 12/15/2025 | 66 | 400,000 | 6051 | 24,567 | | | 24,567 | | 24,399 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408340 | | N/A | Equity/Index | BNP | 11/08/2024 | 10/17/2025 | 32 | 191,966 | 5841 | 11,953 | | | 11,953 | | 13,279 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410826 | | N/A | Equity/Index | TOCC | 12/20/2024 | 12/22/2025 | 100 | 593,085 | 5931 | 17,676 | | | 17,676 | | 20,674 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406476 | | N/A | Equity/Index | RBC | 09/23/2024 | 09/18/2025 | 15 | 85,758 | 5618 | 2,905 | | | 2,905 | | 3,865 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504756 | | N/A | Equity/Index | BAR | 03/05/2025 | 03/03/2026 | 170 | 983,280 | 5850 | | 52,066 | | 52,066 | | 68,426 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500009 | | N/A | Equity/Index | TOCC | 01/02/2025 | 01/02/2026 | 200 | 1,173,710 | 5869 | | 68,665 | | 68,665 | | 83,323 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503111 | | N/A | Equity/Index | RBC | 02/12/2025 | 01/22/2026 | 100 | 604,800 | 6086 | | 26,800 | | 26,800 | | 28,535 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510684 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/06/2026 | 44 | 258,029 | 5607 | | 16,100 | | 16,100 | | 18,657 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500094 | | N/A | Equity/Index | TOCC | 01/03/2025 | 01/02/2026 | 2,100 | 12,479,187 | 5942 | | 798,704 | | 798,704 | | 908,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504647 | | N/A | Equity/Index | BAR | 03/04/2025 | 02/27/2026 | 130 | 755,138 | 5955 | | 29,640 | | 29,640 | | 38,533 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410671 | | N/A | Equity/Index | TOCC | 12/18/2024 | 12/18/2025 | 100 | 587,216 | 5872 | 39,405 | | | 39,405 | | 47,877 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404557 | | N/A | Equity/Index | TOCC | 07/18/2024 | 07/16/2025 | 100 | 555,562 | 5667 | 29,108 | | | 29,108 | | 52,797 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508538 | | N/A | Equity/Index | BMO | 04/25/2025 | 04/08/2026 | 156 | 861,861 | 4983 | | 35,131 | | 35,131 | | 42,278 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410372 | | N/A | Equity/Index | BAR | 12/13/2024 | 12/12/2025 | 694 | 4,200,000 | 6051 | 189,042 | | | 189,042 | | 198,450 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408442 | | N/A | Equity/Index | BAR | 11/11/2024 | 11/07/2025 | 30 | 180,116 | 6182 | 6,850 | | | 6,850 | | 6,892 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406671 | | N/A | Equity/Index | BAR | 09/27/2024 | 09/12/2025 | 42 | 241,563 | 5626 | 11,085 | | | 11,085 | | 14,726 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507631 | | N/A | Equity/Index | BAR | 04/14/2025 | 04/09/2026 | 3 | 16,138 | 5457 | | 461 | | 461 | | 664 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408299 | | N/A | Equity/Index | TOCC | 11/08/2024 | 11/07/2025 | 100 | 599,554 | 5996 | 20,207 | | | 20,207 | | 22,822 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500304 | | N/A | Equity/Index | RBC | 01/06/2025 | 01/02/2026 | 1,478 | 8,862,088 | 5869 | | 358,474 | | 358,474 | | 396,463 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2405166 | | N/A | Equity/Index | BMO- | 08/09/2024 | 08/11/2025 | 150 | 800,000 | 5344 | 72,034 | | | 72,034 | | 133,719 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502391 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/23/2026 | 81 | 489,204 | 6119 | | 19,744 | | 19,744 | | 21,272 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502174 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/28/2026 | 98 | 594,958 | 6068 | | 33,285 | | 33,285 | | 34,467 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405229 | | N/A | Equity/Index | BNP- | 08/12/2024 | 08/12/2025 | 94 | 500,000 | 5344 | 9,465 | | | 9,465 | | 14,547 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504802 | | N/A | Equity/Index | BAR- | 03/06/2025 | 03/04/2026 | 1,039 | 6,013,732 | 5778 | | 340,647 | | 340,647 | | 438,697 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408679 | | N/A | Equity/Index | TOCC- | 11/18/2024 | 11/18/2025 | 200 | 1,178,724 | 5894 | 71,905 | | | 71,905 | | 85,089 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506814 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/06/2026 | 100 | 507,408 | 5074 | | 13,144 | | 13,144 | | 19,785 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506235 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/27/2026 | 404 | 2,300,000 | 5693 | | 197,546 | | 197,546 | | 329,631 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500425 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/16/2025 | 19 | 112,178 | 6268 | | 4,913 | | 4,913 | | 5,282 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512354 | | N/A | Equity/Index | RBC- | 06/13/2025 | 12/02/2025 | 23 | 137,217 | 6442 | | 2,357 | | 2,357 | | 3,727 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503822 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/23/2026 | 100 | 600,000 | 6013 | | 50,159 | | 50,159 | | 52,869 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508844 | | N/A | Equity/Index | CITI- | 04/30/2025 | 04/28/2026 | 21 | 115,731 | 5529 | | 7,633 | | 7,633 | | 11,440 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406659 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/29/2025 | 87 | 500,000 | 5738 | 15,521 | | | 15,521 | | 20,840 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506575 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/31/2026 | 1,168 | 6,607,376 | 5612 | | 379,203 | | 379,203 | | 519,471 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505863 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 194 | 1,100,000 | 5668 | | 33,727 | | 33,727 | | 44,541 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407339 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/26/2025 | 96 | 561,418 | 5745 | 13,628 | | | 13,628 | | 16,771 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404696 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/24/2025 | 300 | 1,628,139 | 5427 | 39,080 | | | 39,080 | | 61,745 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511778 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/28/2026 | 22 | 132,131 | 5889 | | 3,026 | | 3,026 | | 3,224 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504575 | | N/A | Equity/Index | BAR- | 03/03/2025 | 03/03/2026 | 103 | 600,000 | 5850 | | 19,428 | | 19,428 | | 23,302 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502844 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/05/2026 | 891 | 5,404,539 | 6061 | | 300,962 | | 300,962 | | 315,395 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503889 | | N/A | Equity/Index | RBC- | 02/21/2025 | 01/16/2026 | 444 | 2,672,414 | 5937 | | 235,529 | | 235,529 | | 245,845 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512189 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/10/2026 | 172 | 1,039,276 | 6039 | | 50,943 | | 50,943 | | 56,211 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407374 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/17/2025 | 600 | 3,518,802 | 5865 | 115,071 | | | 115,071 | | 141,806 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513047 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/25/2026 | 1,000 | 6,092,000 | 6092 | | 362,469 | | 362,469 | | 390,938 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405966 | | N/A | Equity/Index | BMO- | 09/06/2024 | 09/05/2025 | 329 | 1,780,000 | 5422 | 148,667 | | | 148,667 | | 276,782 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404161 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 300 | 1,670,157 | 5567 | 93,536 | | | 93,536 | | 171,840 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513334 | | N/A | Equity/Index | NTX- | 06/27/2025 | 03/13/2026 | 121 | 744,513 | 6043 | | 60,712 | | 60,712 | | 64,042 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513372 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/05/2026 | 95 | 587,333 | 6000 | | 19,094 | | 19,094 | | 19,211 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406424 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/08/2025 | 256 | 1,455,872 | 5408 | 40,950 | | | 40,950 | | 52,032 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406400 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/19/2025 | 368 | 2,100,000 | 5703 | 64,847 | | | 64,847 | | 89,112 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510562 | | N/A | Equity/Index | BAR- | 05/21/2025 | 05/19/2026 | 47 | 278,662 | 5964 | | 5,927 | | 5,927 | | 6,780 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503074 | | N/A | Equity/Index | RBC- | 02/12/2025 | 02/10/2026 | 657 | 3,973,536 | 6066 | | 150,315 | | 150,315 | | 160,728 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510908 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/21/2026 | 79 | 459,906 | 5845 | | 26,013 | | 26,013 | | 32,602 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510197 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/15/2026 | 994 | 5,920,000 | 5958 | | 129,530 | | 129,530 | | 146,200 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408771 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/14/2025 | 222 | 1,312,369 | 5949 | 68,669 | | | 68,669 | | 82,243 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502310 | | N/A | Equity/Index | RBC- | 02/03/2025 | 01/30/2026 | 1,088 | 6,511,680 | 6071 | | 235,432 | | 235,432 | | 264,765 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404605 | | N/A | Equity/Index | BAR- | 07/19/2024 | 07/17/2025 | 1,618 | 8,922,946 | 5588 | 473,475 | | | 473,475 | | 881,843 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406109 | | N/A | Equity/Index | BNP- | 09/11/2024 | 09/11/2025 | 90 | 500,000 | 5554 | 9,475 | | | 9,475 | | 13,639 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512194 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/10/2026 | 23 | 138,973 | 6039 | | 9,583 | | 9,583 | | 10,851 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512871 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/18/2026 | 147 | 883,499 | 5981 | | 39,428 | | 39,428 | | 43,387 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511419 | | N/A | Equity/Index | RBC- | 06/02/2025 | 06/02/2026 | 598 | 3,547,000 | 5936 | | 149,151 | | 149,151 | | 172,585 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502829 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/03/2026 | 8 | 48,526 | 5995 | | 1,495 | | 1,495 | | 1,600 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509310 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 16 | 89,984 | 5604 | | 4,835 | | 4,835 | | 6,617 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406297 | | N/A | Equity/Index | TOCC- | 09/17/2024 | 09/17/2025 | 100 | 563,458 | 5635 | 16,528 | | | 16,528 | | 23,347 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410475 | | N/A | Equity/Index | TOCC- | 12/16/2024 | 12/16/2025 | 600 | 3,644,448 | 6074 | 310,145 | | | 310,145 | | 245,852 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500430 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/31/2025 | 30 | 177,123 | 6099 | | 11,069 | | 11,069 | | 12,335 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513399 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/26/2026 | 185 | 1,143,753 | 6141 | | 69,751 | | 69,751 | | 70,541 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506320 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/30/2026 | 717 | 4,000,000 | 5581 | | 349,200 | | 349,200 | | 651,953 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406408 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/19/2025 | 1,333 | 7,600,000 | 5703 | 403,034 | | | 403,034 | | 581,238 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511514 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | 11 | 65,786 | 5912 | | 2,981 | | 2,981 | | 3,346 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510910 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/20/2026 | 202 | 1,175,963 | 5940 | | 42,093 | | 42,093 | | 52,168 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410090 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/04/2025 | 22 | 133,387 | 6242 | 5,608 | | | 5,608 | | 5,103 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409397 | | N/A | Equity/Index | BAR- | 11/29/2024 | 11/28/2025 | 1,044 | 6,300,000 | 6032 | 143,265 | | | 143,265 | | 155,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512231 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 2,225 | 13,300,000 | 5977 | | 670,322 | | 670,322 | | 763,029 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405477 | | N/A | Equity/Index | BMO- | 08/21/2024 | 08/21/2025 | 267 | 1,500,000 | 5644 | 119,174 | | | 119,174 | | 164,276 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409566 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/28/2025 | 28 | 169,344 | 6032 | 10,819 | | | 10,819 | | 10,547 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507044 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | 962 | 4,903,314 | 5074 | | 162,463 | | 162,463 | | 268,744 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404155 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 400 | 2,226,876 | 5567 | 74,606 | | | 74,606 | | 122,350 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405449 | | N/A | Equity/Index | TOCC- | 08/20/2024 | 08/15/2025 | 300 | 1,680,666 | 5554 | 75,155 | | | 75,155 | | 113,484 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506113 | | N/A | Equity/Index | BAR- | 03/25/2025 | 03/25/2026 | 208 | 1,200,000 | 5777 | | 22,404 | | 22,404 | | 27,663 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408027 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/29/2025 | 109 | 623,807 | 5833 | 45,794 | | | 45,794 | | 59,071 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504646 | | N/A | Equity/Index | BAR- | 03/04/2025 | 02/27/2026 | 916 | 5,320,815 | 5955 | | 183,960 | | 183,960 | | 237,033 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404718 | | N/A | Equity/Index | BAR- | 07/25/2024 | 07/25/2025 | 74 | 400,000 | 5399 | 19,819 | | | 19,819 | | 34,479 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508219 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/10/2026 | 83 | 434,478 | 5531 | | 5,412 | | 5,412 | | 7,986 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502386 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/23/2026 | 52 | 314,057 | 6101 | | 6,322 | | 6,322 | | 6,885 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407770 | | N/A | Equity/Index | TOCC- | 10/30/2024 | 10/30/2025 | 200 | 1,162,734 | 5814 | 34,885 | | | 34,885 | | 43,566 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2506190 | | N/A | Equity/Index | NTX- | 03/26/2025 | 03/24/2026 | 56 | 319,592 | 5768 | | 12,519 | | 12,519 | | 16,655 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404323 | | N/A | Equity/Index | BAR- | 07/11/2024 | 07/11/2025 | 143 | 800,000 | 5585 | 37,784 | | | 37,784 | | 65,650 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504402 | | N/A | Equity/Index | BAR- | 02/28/2025 | 03/02/2026 | 1,377 | 8,200,000 | 5955 | | 343,575 | | 343,575 | | 395,976 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405336 | | N/A | Equity/Index | TOCC- | 08/15/2024 | 08/13/2025 | 200 | 1,107,400 | 5434 | 70,209 | | | 70,209 | | 111,747 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510710 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/11/2026 | 119 | 697,852 | 5660 | | 21,390 | | 21,390 | | 24,238 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406340 | | N/A | Equity/Index | SG- | 09/18/2024 | 09/12/2025 | 544 | 3,064,352 | 5626 | 179,683 | | | 179,683 | | 271,210 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510488 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/15/2026 | 209 | 1,243,132 | 5958 | | 73,048 | | 73,048 | | 87,320 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408976 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/21/2025 | 100 | 596,934 | 5969 | 35,520 | | | 35,520 | | 38,511 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503165 | | N/A | Equity/Index | NTX- | 02/13/2025 | 02/13/2026 | 1,292 | 7,900,000 | 6115 | | 332,584 | | 332,584 | | 335,527 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405407 | | N/A | Equity/Index | RBC- | 08/16/2024 | 08/14/2025 | 234 | 1,298,183 | 5455 | 45,611 | | | 45,611 | | 66,161 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405010 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/25/2025 | 181 | 964,055 | 5399 | 44,830 | | | 44,830 | | 84,583 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404455 | | N/A | Equity/Index | BNP- | 07/15/2024 | 07/10/2025 | 152 | 857,452 | 5634 | 70,850 | | | 70,850 | | 87,695 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504056 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/20/2026 | 91 | 541,740 | 6013 | | 28,004 | | 28,004 | | 32,311 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501165 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/15/2026 | 874 | 5,253,570 | 5950 | | 205,486 | | 205,486 | | 226,863 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512132 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 398 | 2,409,000 | 6045 | | 143,333 | | 143,333 | | 159,461 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404871 | | N/A | Equity/Index | TOCC- | 07/30/2024 | 07/25/2025 | 300 | 1,626,513 | 5459 | 88,931 | | | 88,931 | | 165,772 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510137 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/08/2026 | 22 | 130,216 | 5660 | | 2,873 | | 2,873 | | 3,077 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405606 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/08/2025 | 161 | 901,692 | 5319 | 41,208 | | | 41,208 | | 56,257 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404782 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/28/2025 | 73 | 400,000 | 5459 | 12,664 | | | 12,664 | | 20,448 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500543 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/09/2026 | 618 | 3,600,000 | 5827 | | 164,270 | | 164,270 | | 203,786 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406653 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/26/2025 | 401 | 2,300,000 | 5738 | 131,374 | | | 131,374 | | 183,216 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503316 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/17/2026 | 196 | 1,200,000 | 6115 | | 35,857 | | 35,857 | | 36,903 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511507 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | 504 | 3,014,172 | 5912 | | 171,723 | | 171,723 | | 195,263 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406475 | | N/A | Equity/Index | RBC- | 09/23/2024 | 09/18/2025 | 52 | 297,293 | 5817 | 11,719 | | | 11,719 | | 16,937 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503983 | | N/A | Equity/Index | NTX- | 02/24/2025 | 02/20/2026 | 126 | 757,128 | 6118 | | 16,217 | | 16,217 | | 17,442 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410709 | | N/A | Equity/Index | RBC- | 12/18/2024 | 12/12/2025 | 39 | 234,458 | 6051 | 13,909 | | | 13,909 | | 14,045 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501157 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/13/2026 | 58 | 348,635 | 5836 | | 12,721 | | 12,721 | | 14,001 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509604 | | N/A | Equity/Index | BMO- | 05/09/2025 | 05/08/2026 | 300 | 1,699,000 | 5660 | | 160,386 | | 160,386 | | 263,293 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406710 | | N/A | Equity/Index | RBC- | 09/30/2024 | 09/30/2025 | 260 | 1,500,000 | 5762 | 29,190 | | | 29,190 | | 37,917 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405762 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/19/2025 | 50 | 281,452 | 5608 | 6,214 | | | 6,214 | | 8,757 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503008 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/09/2026 | 453 | 2,751,105 | 6026 | | 168,783 | | 168,783 | | 177,122 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406334 | | N/A | Equity/Index | SG- | 09/18/2024 | 09/12/2025 | 717 | 4,038,861 | 5596 | 180,619 | | | 180,619 | | 258,258 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411648 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | 77 | 452,991 | 5949 | 24,802 | | | 24,802 | | 30,181 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2501789 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/23/2026 | 55 | 333,795 | 6101 | | 20,222 | | 20,222 | | 20,583 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503552 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/13/2026 | 593 | 3,637,462 | 6115 | | 218,930 | | 218,930 | | 212,120 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405191 | | N/A | Equity/Index | BAR- | 08/09/2024 | 08/07/2025 | 1,180 | 6,271,039 | 5200 | 388,845 | | | 388,845 | | 637,108 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406669 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/12/2025 | 87 | 500,381 | 5626 | 12,011 | | | 12,011 | | 15,466 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512984 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/22/2026 | 111 | 676,678 | 5968 | | 23,488 | | 23,488 | | 24,402 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406678 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/19/2025 | 100 | 575,150 | 5714 | 25,108 | | | 25,108 | | 33,943 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508347 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/17/2026 | 58 | 315,810 | 5450 | | 11,340 | | 11,340 | | 16,113 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512120 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 100 | 602,000 | 6045 | | 11,979 | | 11,979 | | 12,723 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510601 | | N/A | Equity/Index | TOCC- | 05/22/2025 | 05/22/2026 | 400 | 2,336,804 | 5842 | | 131,566 | | 131,566 | | 162,033 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505693 | | N/A | Equity/Index | BAR- | 03/18/2025 | 03/13/2026 | 122 | 685,359 | 5639 | | 40,012 | | 40,012 | | 57,636 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411653 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | 201 | 1,182,483 | 5969 | 42,765 | | | 42,765 | | 52,152 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506690 | | N/A | Equity/Index | RBC- | 04/03/2025 | 03/13/2026 | 57 | 307,960 | 5639 | | 20,268 | | 20,268 | | 48,125 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409315 | | N/A | Equity/Index | BAR- | 11/27/2024 | 11/25/2025 | 29 | 174,025 | 5987 | 5,803 | | | 5,803 | | 6,470 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410944 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/11/2025 | 217 | 1,291,434 | 6084 | 46,475 | | | 46,475 | | 52,162 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408964 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/21/2025 | 700 | 4,178,538 | 5969 | 81,491 | | | 81,491 | | 92,922 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505434 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 106 | 600,000 | 5639 | | 14,819 | | 14,819 | | 19,493 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405979 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/05/2025 | 200 | 1,081,684 | 5408 | 62,275 | | | 62,275 | | 103,909 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511896 | | N/A | Equity/Index | TOCC- | 06/09/2025 | 06/09/2026 | 400 | 2,402,352 | 6006 | | 145,830 | | 145,830 | | 165,884 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509027 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/01/2026 | 106 | 600,000 | 5687 | | 23,490 | | 23,490 | | 30,581 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408362 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/31/2025 | 115 | 689,879 | 5729 | 33,954 | | | 33,954 | | 38,652 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404158 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 100 | 556,719 | 5567 | 25,500 | | | 25,500 | | 44,435 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507697 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/10/2026 | 352 | 1,900,272 | 5268 | | 71,988 | | 71,988 | | 98,486 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404361 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/14/2025 | 142 | 800,000 | 5615 | 15,353 | | | 15,353 | | 23,771 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510479 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/15/2026 | 15 | 89,220 | 5917 | | 1,936 | | 1,936 | | 2,128 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501597 | | N/A | Equity/Index | RBC- | 01/27/2025 | 01/27/2026 | 100 | 600,000 | 6012 | | 50,850 | | 50,850 | | 50,597 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409662 | | N/A | Equity/Index | SG- | 12/04/2024 | 12/02/2025 | 1,638 | 9,963,954 | 6047 | 555,216 | | | 555,216 | | 546,656 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407936 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 11/03/2025 | 800 | 4,583,040 | 5729 | 281,868 | | | 281,868 | | 383,936 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510493 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/18/2026 | 100 | 594,800 | 5958 | | 21,665 | | 21,665 | | 24,847 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503547 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/13/2026 | 276 | 1,692,984 | 6115 | | 54,518 | | 54,518 | | 54,983 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510332 | | N/A | Equity/Index | BAR- | 05/16/2025 | 03/13/2026 | 42 | 249,774 | 6274 | | 11,552 | | 11,552 | | 15,706 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406001 | | N/A | Equity/Index | BAR- | 09/06/2024 | 09/03/2025 | 100 | 540,580 | 5529 | 31,044 | | | 31,044 | | 58,542 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408676 | | N/A | Equity/Index | TOCC- | 11/18/2024 | 11/18/2025 | 100 | 589,362 | 5894 | 22,339 | | | 22,339 | | 26,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505925 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/11/2026 | 96 | 542,347 | 5572 | | 31,348 | | 31,348 | | 42,709 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409965 | | N/A | Equity/Index | SG- | 12/06/2024 | 12/04/2025 | 1,753 | 10,669,635 | 6086 | 416,373 | | | 416,373 | | 424,234 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2511170 | | N/A | Equity/Index | TOCC- | 05/29/2025 | 05/29/2026 | 1,100 | 6,503,387 | 5912 | | 143,083 | | 143,083 | | 164,932 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500081 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/02/2026 | 1,900 | 11,290,693 | 5942 | | 252,938 | | 252,938 | | 292,612 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407900 | | N/A | Equity/Index | BNP- | 11/01/2024 | 11/03/2025 | 279 | 1,600,000 | 5729 | 139,040 | | | 139,040 | | 177,581 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500933 | | N/A | Equity/Index | SG- | 01/16/2025 | 01/16/2026 | 1,297 | 7,700,000 | 5937 | | 348,809 | | 348,809 | | 409,483 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407852 | | N/A | Equity/Index | TOCC- | 10/31/2024 | 10/31/2025 | 800 | 4,564,360 | 5705 | 89,476 | | | 89,476 | | 114,267 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500424 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/05/2025 | 39 | 230,260 | 6306 | | 8,988 | | 8,988 | | 9,426 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409677 | | N/A | Equity/Index | BMO- | 12/05/2024 | 12/05/2025 | 461 | 2,800,000 | 6075 | 162,513 | | | 162,513 | | 156,056 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406448 | | N/A | Equity/Index | BAR- | 09/20/2024 | 08/29/2025 | 200 | 1,137,400 | 5648 | 32,980 | | | 32,980 | | 45,532 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509081 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/23/2026 | 171 | 974,452 | 5376 | | 60,346 | | 60,346 | | 74,131 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408443 | | N/A | Equity/Index | BAR- | 11/11/2024 | 11/07/2025 | 95 | 570,366 | 5973 | 17,174 | | | 17,174 | | 19,548 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509297 | | N/A | Equity/Index | BMO- | 05/06/2025 | 03/13/2026 | 104 | 584,896 | 5880 | | 2,269 | | 2,269 | | 2,781 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504587 | | N/A | Equity/Index | RBC- | 03/03/2025 | 02/27/2026 | 362 | 2,138,877 | 5862 | | 82,326 | | 82,326 | | 96,163 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509768 | | N/A | Equity/Index | RBC- | 05/09/2025 | 05/07/2026 | 243 | 1,376,158 | 5940 | | 91,276 | | 91,276 | | 160,913 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510742 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/19/2026 | 139 | 815,138 | 5964 | | 31,728 | | 31,728 | | 38,720 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404847 | | N/A | Equity/Index | BMO- | 07/29/2024 | 07/25/2025 | 22 | 120,600 | 5399 | 5,450 | | | 5,450 | | 8,679 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404438 | | N/A | Equity/Index | BMO- | 07/15/2024 | 07/10/2025 | 51 | 288,239 | 5416 | 23,188 | | | 23,188 | | 37,557 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506082 | | N/A | Equity/Index | NTX- | 03/24/2025 | 03/20/2026 | 606 | 3,491,499 | 5663 | | 135,338 | | 135,338 | | 166,863 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410942 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/05/2025 | 129 | 767,719 | 6521 | 12,023 | | | 12,023 | | 10,930 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510826 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/22/2026 | 201 | 1,168,000 | 5803 | | 34,268 | | 34,268 | | 40,782 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406919 | | N/A | Equity/Index | BNP- | 10/07/2024 | 10/07/2025 | 316 | 1,800,000 | 5696 | 35,261 | | | 35,261 | | 46,320 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409951 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/08/2025 | 99 | 600,000 | 6090 | 34,183 | | | 34,183 | | 32,458 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508151 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/22/2026 | 2,629 | 13,900,000 | 5288 | | 555,444 | | 555,444 | | 855,981 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404230 | | N/A | Equity/Index | TOCC- | 07/09/2024 | 07/03/2025 | 200 | 1,116,104 | 5567 | 33,153 | | | 33,153 | | 53,408 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409246 | | N/A | Equity/Index | BAR- | 11/26/2024 | 11/26/2025 | 316 | 1,900,000 | 6022 | 64,561 | | | 64,561 | | 70,545 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404238 | | N/A | Equity/Index | TOCC- | 07/09/2024 | 07/07/2025 | 100 | 558,052 | 5567 | 31,741 | | | 31,741 | | 57,490 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508457 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 308 | 1,700,000 | 5525 | | 87,483 | | 87,483 | | 126,716 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408285 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/10/2025 | 200 | 1,199,108 | 5996 | 98,208 | | | 98,208 | | 85,381 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501343 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/20/2026 | 15 | 91,451 | 5997 | | 2,184 | | 2,184 | | 2,242 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404902 | | N/A | Equity/Index | BAR- | 07/31/2024 | 07/31/2025 | 127 | 700,000 | 5522 | 43,456 | | | 43,456 | | 76,468 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407176 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2025 | 138 | 800,000 | 5815 | 15,679 | | | 15,679 | | 19,617 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500932 | | N/A | Equity/Index | SG- | 01/16/2025 | 01/16/2026 | 1,095 | 6,500,000 | 5937 | | 146,896 | | 146,896 | | 168,360 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406267 | | N/A | Equity/Index | BNP- | 09/16/2024 | 09/16/2025 | 107 | 600,000 | 5633 | 17,585 | | | 17,585 | | 24,992 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406854 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/03/2025 | 139 | 800,000 | 5751 | 19,360 | | | 19,360 | | 25,047 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501337 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 144 | 877,925 | 5997 | | 55,024 | | 55,024 | | 55,679 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406593 | | N/A | Equity/Index | CIBC- | 09/26/2024 | 09/26/2025 | 331 | 1,900,000 | 5745 | 108,110 | | | 108,110 | | 150,839 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507478 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/10/2026 | 1,678 | 9,000,000 | 5363 | | 175,860 | | 175,860 | | 243,361 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407645 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/17/2025 | 133 | 776,893 | 5841 | 34,032 | | | 34,032 | | 42,647 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507853 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/17/2026 | 400 | 2,113,080 | 5283 | | 118,130 | | 118,130 | | 184,008 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406558 | | N/A | Equity/Index | BMO- | 09/25/2024 | 09/23/2025 | 28 | 160,020 | 5719 | 6,345 | | | 6,345 | | 8,823 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508243 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/20/2026 | 72 | 376,897 | 5283 | | 7,202 | | 7,202 | | 10,310 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513376 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/05/2026 | 97 | 599,698 | 6000 | | 39,980 | | 39,980 | | 40,430 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506262 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/25/2026 | 219 | 1,249,362 | 5777 | | 32,557 | | 32,557 | | 42,602 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505093 | | N/A | Equity/Index | RBC- | 03/10/2025 | 03/06/2026 | 241 | 1,366,952 | 5739 | | 27,852 | | 27,852 | | 35,941 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409803 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/16/2025 | 77 | 468,418 | 5842 | 29,897 | | | 29,897 | | 31,273 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507250 | | N/A | Equity/Index | NTX- | 04/10/2025 | 03/24/2026 | 87 | 453,720 | 5768 | | 23,486 | | 23,486 | | 64,888 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512237 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/15/2026 | 506 | 3,023,000 | 5977 | | 60,156 | | 60,156 | | 65,653 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501335 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 155 | 944,989 | 5997 | | 56,335 | | 56,335 | | 57,261 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404325 | | N/A | Equity/Index | BAR- | 07/11/2024 | 07/11/2025 | 72 | 400,000 | 5585 | 21,417 | | | 21,417 | | 37,908 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511776 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/21/2026 | 40 | 240,238 | 5845 | | 11,327 | | 11,327 | | 12,349 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504936 | | N/A | Equity/Index | NTX- | 03/07/2025 | 03/09/2026 | 104 | 600,000 | 5984 | | 40,355 | | 40,355 | | 58,918 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407823 | | N/A | Equity/Index | BAR- | 10/30/2024 | 10/28/2025 | 33 | 192,845 | 5824 | 11,958 | | | 11,958 | | 14,762 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511303 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/28/2026 | 27 | 158,914 | 5889 | | 6,158 | | 6,158 | | 7,210 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405693 | | N/A | Equity/Index | TOCC- | 08/27/2024 | 08/27/2025 | 600 | 3,375,480 | 5626 | 75,621 | | | 75,621 | | 106,707 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408446 | | N/A | Equity/Index | BAR- | 11/11/2024 | 11/07/2025 | 120 | 720,462 | 5973 | 31,978 | | | 31,978 | | 35,728 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408594 | | N/A | Equity/Index | TOCC- | 11/14/2024 | 11/12/2025 | 2,000 | 11,938,600 | 5984 | 471,991 | | | 471,991 | | 532,302 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509253 | | N/A | Equity/Index | TOCC- | 05/06/2025 | 05/06/2026 | 100 | 560,691 | 5607 | | 37,008 | | 37,008 | | 52,856 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509073 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/28/2026 | 97 | 552,759 | 5787 | | 4,448 | | 4,448 | | 5,446 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507850 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/17/2026 | 3,600 | 19,017,720 | 5283 | | 781,688 | | 781,688 | | 1,173,903 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404367 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/14/2025 | 71 | 400,000 | 5615 | 18,903 | | | 18,903 | | 32,322 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407932 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 11/03/2025 | 500 | 2,864,400 | 5729 | 129,193 | | | 129,193 | | 170,900 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500493 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/09/2026 | 100 | 591,825 | 5918 | | 14,738 | | 14,738 | | 17,131 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506834 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 30 | 153,254 | 5671 | | 6,082 | | 6,082 | | 15,633 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410640 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 168 | 1,016,400 | 6051 | 57,315 | | | 57,315 | | 57,333 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404054 | | N/A | Equity/Index | BNP- | 07/01/2024 | 07/01/2025 | 73 | 400,000 | 5475 | 12,409 | | | 12,409 | | 19,994 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410187 | | N/A | Equity/Index | RBC- | 12/10/2024 | 12/02/2025 | 21 | 126,767 | 6236 | 7,759 | | | 7,759 | | 5,907 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406898 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/02/2025 | 110 | 629,050 | 5710 | 27,556 | | | 27,556 | | 37,044 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404542 | | N/A | Equity/Index | TOCC- | 07/18/2024 | 07/03/2025 | 100 | 555,562 | 5567 | 22,791 | | | 22,791 | | 39,868 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502697 | | N/A | Equity/Index | BAR- | 02/07/2025 | 02/04/2026 | 699 | 4,212,174 | 6038 | | 230,754 | | 230,754 | | 250,082 | | | | | | | .0001 |

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406443 | | N/A | Equity/Index | BAR- | 09/20/2024 | 08/15/2025 | 101 | 574,387 | 5554 | 23,377 | | | 23,377 | | 32,412 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410310 | | N/A | Equity/Index | TOCC- | 12/12/2024 | 12/12/2025 | 2,200 | 13,312,750 | 6051 | 837,398 | | | 837,398 | | 817,645 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405019 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/31/2025 | 950 | 5,059,957 | 5522 | 238,564 | | | 238,564 | | 511,044 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502398 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/16/2026 | 38 | 229,503 | 5997 | | 10,151 | | 10,151 | | 11,052 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509079 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/23/2026 | 26 | 148,162 | 5376 | | 5,710 | | 5,710 | | 6,841 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407636 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/10/2025 | 53 | 309,589 | 5815 | 10,402 | | | 10,402 | | 12,925 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503369 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/11/2026 | 12 | 73,405 | 6069 | | 4,096 | | 4,096 | | 4,126 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504404 | | N/A | Equity/Index | BAR- | 02/28/2025 | 03/02/2026 | 101 | 600,000 | 5955 | | 35,458 | | 35,458 | | 41,276 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411707 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/17/2025 | 101 | 594,183 | 6051 | 12,262 | | | 12,262 | | 14,694 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502407 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/05/2026 | 53 | 320,096 | 5942 | | 9,629 | | 9,629 | | 10,543 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503134 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/29/2026 | 69 | 417,312 | 6039 | | 24,548 | | 24,548 | | 25,960 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508149 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/22/2026 | 95 | 500,000 | 5288 | | 13,225 | | 13,225 | | 19,764 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404955 | | N/A | Equity/Index | BAR- | 08/01/2024 | 07/29/2025 | 1,026 | 5,609,399 | 5464 | 233,282 | | | 233,282 | | 403,509 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405448 | | N/A | Equity/Index | TOCC- | 08/20/2024 | 08/15/2025 | 200 | 1,120,444 | 5554 | 38,899 | | | 38,899 | | 57,252 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504397 | | N/A | Equity/Index | BAR- | 02/28/2025 | 03/02/2026 | 890 | 5,300,000 | 5955 | | 117,660 | | 117,660 | | 134,541 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405622 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/21/2025 | 79 | 442,445 | 5621 | 19,098 | | | 19,098 | | 29,231 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508526 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/22/2026 | 95 | 524,851 | 5288 | | 19,575 | | 19,575 | | 25,059 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500489 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/08/2026 | 200 | 1,183,650 | 5918 | | 74,455 | | 74,455 | | 86,771 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406747 | | N/A | Equity/Index | BAR- | 10/01/2024 | 09/26/2025 | 168 | 960,597 | 5738 | 41,259 | | | 41,259 | | 56,480 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409500 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/25/2025 | 15 | 90,716 | 5987 | 5,911 | | | 5,911 | | 5,882 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407619 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 1,154 | 6,700,000 | 5808 | 301,102 | | | 301,102 | | 385,198 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503368 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/11/2026 | 361 | 2,208,273 | 6069 | | 86,149 | | 86,149 | | 88,382 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512123 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 100 | 602,000 | 6045 | | 17,698 | | 17,698 | | 19,040 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503637 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/13/2026 | 277 | 1,688,315 | 6115 | | 93,773 | | 93,773 | | 94,886 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501128 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/06/2026 | 84 | 504,920 | 5975 | | 10,285 | | 10,285 | | 11,352 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404583 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/18/2025 | 100 | 550,500 | 5505 | 29,674 | | | 29,674 | | 52,647 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509677 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/24/2026 | 247 | 1,397,320 | 5525 | | 60,947 | | 60,947 | | 78,221 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405447 | | N/A | Equity/Index | TOCC- | 08/20/2024 | 08/15/2025 | 400 | 2,240,888 | 5554 | 66,942 | | | 66,942 | | 97,437 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406020 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/14/2025 | 78 | 421,652 | 5455 | 17,769 | | | 17,769 | | 29,753 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407239 | | N/A | Equity/Index | TOCC- | 10/15/2024 | 10/15/2025 | 200 | 1,163,052 | 5815 | 27,917 | | | 27,917 | | 35,123 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509413 | | N/A | Equity/Index | NTX- | 05/07/2025 | 05/05/2026 | 126 | 704,894 | 5650 | | 13,748 | | 13,748 | | 18,067 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410365 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/12/2025 | 611 | 3,700,000 | 6051 | 72,036 | | | 72,036 | | 77,980 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511058 | | N/A | Equity/Index | BAR- | 05/27/2025 | 05/22/2026 | 61 | 360,830 | 5842 | | 7,866 | | 7,866 | | 8,877 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404598 | | N/A | Equity/Index | BAR- | 07/19/2024 | 07/16/2025 | 43 | 237,136 | 5935 | 7,183 | | | 7,183 | | 12,365 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2511471 | | N/A | Equity/Index | RBC- | 06/03/2025 | 06/03/2026 | 1,988 | 11,872,000 | 5970 | | 520,231 | | 520,231 | | 592,804 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505081 | | N/A | Equity/Index | BAR- | 03/10/2025 | 03/10/2026 | 410 | 2,300,000 | 5615 | | 211,556 | | 211,556 | | 353,278 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511506 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | 153 | 915,017 | 5912 | | 46,893 | | 46,893 | | 52,972 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501941 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/19/2025 | 140 | 849,664 | 5931 | | 37,275 | | 37,275 | | 40,116 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407320 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/11/2025 | 36 | 210,532 | 5554 | 7,650 | | | 7,650 | | 9,376 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405587 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/25/2025 | 124 | 700,000 | 5635 | 36,974 | | | 36,974 | | 55,909 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409320 | | N/A | Equity/Index | BAR- | 11/27/2024 | 11/25/2025 | 1,690 | 10,141,437 | 5987 | 559,238 | | | 559,238 | | 601,461 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407985 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/30/2025 | 36 | 205,907 | 6102 | 6,341 | | | 6,341 | | 9,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500084 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/02/2026 | 400 | 2,376,988 | 5942 | | 70,602 | | 70,602 | | 82,441 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500961 | | N/A | Equity/Index | BAR- | 01/16/2025 | 01/14/2026 | 69 | 410,701 | 5843 | | 12,585 | | 12,585 | | 14,261 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404701 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/24/2025 | 100 | 542,713 | 5427 | 28,983 | | | 28,983 | | 52,100 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501817 | | N/A | Equity/Index | RBC- | 01/29/2025 | 01/27/2026 | 61 | 368,794 | 6012 | | 10,541 | | 10,541 | | 11,398 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508534 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/02/2026 | 129 | 712,693 | 5074 | | 31,418 | | 31,418 | | 38,781 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405892 | | N/A | Equity/Index | BNP- | 09/03/2024 | 09/03/2025 | 54 | 300,000 | 5529 | 8,403 | | | 8,403 | | 12,218 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500820 | | N/A | Equity/Index | RBC- | 01/14/2025 | 10/15/2025 | 34 | 198,006 | 6420 | | 3,747 | | 3,747 | | 3,909 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508790 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/24/2026 | 168 | 934,500 | 5525 | | 26,514 | | 26,514 | | 35,110 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407084 | | N/A | Equity/Index | SG- | 10/09/2024 | 10/09/2025 | 570 | 3,300,000 | 5792 | 194,370 | | | 194,370 | | 249,984 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511235 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 05/29/2026 | 300 | 1,773,507 | 5912 | | 97,193 | | 97,193 | | 115,304 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510486 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/15/2026 | 99 | 588,852 | 5958 | | 25,446 | | 25,446 | | 29,580 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410734 | | N/A | Equity/Index | TOCC- | 12/19/2024 | 12/19/2025 | 100 | 586,708 | 5867 | 14,083 | | | 14,083 | | 16,704 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406435 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/15/2025 | 147 | 835,989 | 5626 | 21,105 | | | 21,105 | | 28,212 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405509 | | N/A | Equity/Index | RBC- | 08/22/2024 | 08/22/2025 | 215 | 1,200,000 | 5571 | 67,680 | | | 67,680 | | 107,941 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404105 | | N/A | Equity/Index | TOCC- | 07/03/2024 | 07/03/2025 | 400 | 2,214,808 | 5537 | 124,550 | | | 124,550 | | 230,089 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408634 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/14/2025 | 187 | 1,100,000 | 5871 | 67,208 | | | 67,208 | | 81,558 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512026 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/05/2026 | 193 | 1,161,136 | 6000 | | 25,966 | | 25,966 | | 28,044 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508241 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/17/2026 | 817 | 4,276,729 | 5283 | | 225,802 | | 225,802 | | 361,004 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410192 | | N/A | Equity/Index | BAR- | 12/10/2024 | 12/05/2025 | 20 | 120,670 | 6352 | 3,013 | | | 3,013 | | 2,825 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411710 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/17/2025 | 29 | 170,607 | 6051 | 7,936 | | | 7,936 | | 9,647 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405865 | | N/A | Equity/Index | TOCC- | 08/30/2024 | 08/27/2025 | 600 | 3,369,600 | 5626 | 195,519 | | | 195,519 | | 306,616 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500931 | | N/A | Equity/Index | SG- | 01/16/2025 | 01/16/2026 | 101 | 600,000 | 5937 | | 11,940 | | 11,940 | | 13,410 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509078 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/23/2026 | 49 | 279,229 | 5376 | | 8,610 | | 8,610 | | 10,231 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512721 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/17/2026 | 130 | 778,050 | 5983 | | 17,105 | | 17,105 | | 18,677 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405279 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/08/2025 | 45 | 244,077 | 5493 | 5,184 | | | 5,184 | | 8,318 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407640 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/14/2025 | 92 | 537,400 | 5860 | 30,040 | | | 30,040 | | 37,406 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2511473 | | N/A | Equity/Index | RBC- | 06/03/2025 | 06/03/2026 | 597 | 3,562,000 | 5970 | | 177,281 | | 177,281 | | 203,330 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406263 | | N/A | Equity/Index | BNP- | 09/16/2024 | 09/16/2025 | 124 | 700,000 | 5633 | 13,461 | | | 13,461 | | 18,681 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406013 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/11/2025 | 222 | 1,200,088 | 5344 | 36,745 | | | 36,745 | | 55,819 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512230 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 101 | 605,000 | 5977 | | 28,979 | | 28,979 | | 32,874 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408489 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/07/2025 | 89 | 532,626 | 5996 | 23,513 | | | 23,513 | | 26,224 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512467 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/17/2026 | 1,311 | 7,843,000 | 5983 | | 471,362 | | 471,362 | | 542,069 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406682 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/23/2025 | 94 | 540,641 | 5719 | 31,234 | | | 31,234 | | 42,875 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504400 | | N/A | Equity/Index | BAR- | 02/28/2025 | 03/02/2026 | 101 | 600,000 | 5955 | | 18,539 | | 18,539 | | 21,291 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504589 | | N/A | Equity/Index | RBC- | 03/03/2025 | 02/27/2026 | 1,055 | 6,233,468 | 5862 | | 375,053 | | 375,053 | | 446,444 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507866 | | N/A | Equity/Index | NGFP- | 04/17/2025 | 04/17/2026 | 795 | 4,200,000 | 5283 | | 432,684 | | 432,684 | | 933,703 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507047 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | 427 | 2,176,419 | 5074 | | 110,123 | | 110,123 | | 199,308 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500221 | | N/A | Equity/Index | TOCC- | 01/06/2025 | 01/06/2026 | 800 | 4,780,304 | 5975 | | 204,132 | | 204,132 | | 228,643 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512384 | | N/A | Equity/Index | CITI- | 06/16/2025 | 06/16/2026 | 99 | 598,000 | 6033 | | 33,213 | | 33,213 | | 37,117 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504015 | | N/A | Equity/Index | TOCC- | 02/25/2025 | 02/25/2026 | 100 | 595,525 | 5955 | | 14,235 | | 14,235 | | 16,071 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406488 | | N/A | Equity/Index | CIBC- | 09/23/2024 | 09/12/2025 | 126 | 720,953 | 5807 | 49,739 | | | 49,739 | | 62,970 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406923 | | N/A | Equity/Index | BNP- | 10/07/2024 | 10/07/2025 | 298 | 1,700,000 | 5696 | 51,272 | | | 51,272 | | 68,099 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510677 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/05/2026 | 106 | 621,616 | 5650 | | 24,403 | | 24,403 | | 27,866 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404983 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/01/2025 | 617 | 3,300,000 | 5347 | 133,089 | | | 133,089 | | 224,304 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504654 | | N/A | Equity/Index | BAR- | 03/04/2025 | 03/02/2026 | 206 | 1,196,603 | 5955 | | 35,898 | | 35,898 | | 45,870 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511970 | | N/A | Equity/Index | TOCC- | 06/10/2025 | 06/10/2026 | 1,000 | 6,038,810 | 6039 | | 360,536 | | 360,536 | | 400,514 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503180 | | N/A | Equity/Index | BAR- | 02/13/2025 | 02/10/2026 | 525 | 3,193,444 | 6066 | | 122,624 | | 122,624 | | 128,673 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508279 | | N/A | Equity/Index | TOCC- | 04/23/2025 | 04/23/2026 | 1,400 | 8,063,790 | 5376 | | 313,118 | | 313,118 | | 457,230 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410590 | | N/A | Equity/Index | TOCC- | 12/17/2024 | 12/17/2025 | 200 | 1,210,122 | 6051 | 38,123 | | | 38,123 | | 40,188 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501507 | | N/A | Equity/Index | BAR- | 01/24/2025 | 01/23/2026 | 1,000 | 6,100,000 | 6101 | | 137,982 | | 137,982 | | 143,543 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511239 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 06/01/2026 | 300 | 1,773,507 | 5912 | | 36,362 | | 36,362 | | 41,766 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501886 | | N/A | Equity/Index | TOCC- | 01/30/2025 | 01/30/2026 | 1,000 | 6,071,170 | 6071 | | 136,616 | | 136,616 | | 145,747 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501123 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/05/2026 | 12 | 72,131 | 5942 | | 2,682 | | 2,682 | | 2,972 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405116 | | N/A | Equity/Index | SG- | 08/08/2024 | 08/08/2025 | 1,053 | 5,600,000 | 5319 | 122,637 | | | 122,637 | | 190,928 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506571 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/30/2026 | 199 | 1,125,743 | 5581 | | 70,155 | | 70,155 | | 96,019 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513342 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/30/2026 | 298 | 1,852,000 | 6205 | | 43,595 | | 43,595 | | 43,337 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501656 | | N/A | Equity/Index | BAR- | 01/27/2025 | 01/23/2026 | 110 | 660,000 | 6119 | | 26,946 | | 26,946 | | 29,912 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404872 | | N/A | Equity/Index | TOCC- | 07/30/2024 | 07/25/2025 | 700 | 3,795,197 | 5459 | 214,239 | | | 214,239 | | 402,825 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512853 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/11/2026 | 71 | 426,724 | 6022 | | 14,920 | | 14,920 | | 16,386 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2410145 | | N/A | Equity/Index | TOCC- | 12/10/2024 | 12/10/2025 | 200 | 1,206,982 | 6035 | 39,349 | | | 39,349 | | 42,267 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410562 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/08/2025 | 43 | 261,440 | 6090 | 15,409 | | | 15,409 | | 14,447 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411059 | | N/A | Equity/Index | NGFP- | 12/23/2024 | 12/04/2025 | 38 | 226,148 | 6086 | 15,702 | | | 15,702 | | 14,834 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406004 | | N/A | Equity/Index | BAR- | 09/06/2024 | 09/04/2025 | 144 | 778,435 | 5520 | 31,455 | | | 31,455 | | 53,228 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511231 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 05/29/2026 | 200 | 1,182,338 | 5912 | | 36,183 | | 36,183 | | 41,808 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406233 | | N/A | Equity/Index | BAR- | 09/13/2024 | 09/10/2025 | 138 | 775,891 | 5496 | 75,561 | | | 75,561 | | 107,266 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409238 | | N/A | Equity/Index | BMO- | 11/26/2024 | 11/14/2025 | 107 | 643,679 | 5871 | 62,819 | | | 62,819 | | 56,973 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508092 | | N/A | Equity/Index | RBC- | 04/21/2025 | 04/21/2026 | 97 | 500,000 | 5158 | | 53,035 | | 53,035 | | 124,313 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406892 | | N/A | Equity/Index | BAR- | 10/04/2024 | 09/30/2025 | 90 | 514,678 | 5762 | 28,755 | | | 28,755 | | 39,924 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409571 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/14/2025 | 23 | 139,093 | 5949 | 12,614 | | | 12,614 | | 10,815 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506848 | | N/A | Equity/Index | BMO- | 04/04/2025 | 03/27/2026 | 144 | 741,168 | 6164 | | 14,511 | | 14,511 | | 66,195 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411279 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/29/2025 | 301 | 1,800,000 | 5971 | 107,100 | | | 107,100 | | 118,269 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505155 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/06/2026 | 586 | 3,275,960 | 5739 | | 114,211 | | 114,211 | | 160,772 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410543 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | 107 | 650,560 | 6075 | 25,687 | | | 25,687 | | 26,172 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505991 | | N/A | Equity/Index | RBC- | 03/21/2025 | 02/18/2026 | 149 | 841,261 | 6498 | | 11,500 | | 11,500 | | 32,469 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508759 | | N/A | Equity/Index | BAR- | 04/29/2025 | 04/29/2026 | 1,493 | 8,300,000 | 5561 | | 480,894 | | 480,894 | | 689,804 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411506 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | 15 | 88,793 | 6387 | 3,245 | | | 3,245 | | 3,194 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510651 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | 13 | 76,236 | 5687 | | 1,630 | | 1,630 | | 1,839 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505113 | | N/A | Equity/Index | BAR- | 03/11/2025 | 03/11/2026 | 2,728 | 15,200,000 | 5572 | | 651,311 | | 651,311 | | 897,301 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512700 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 200 | 1,196,000 | 5968 | | 65,027 | | 65,027 | | 74,857 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409507 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/26/2025 | 91 | 550,345 | 5999 | 32,740 | | | 32,740 | | 33,205 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404886 | | N/A | Equity/Index | TOCC- | 07/31/2024 | 07/29/2025 | 200 | 1,105,400 | 5464 | 32,695 | | | 32,695 | | 50,340 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509619 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/08/2026 | 200 | 1,133,000 | 5660 | | 67,028 | | 67,028 | | 92,774 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405277 | | N/A | Equity/Index | BAR- | 08/13/2024 | 08/13/2025 | 239 | 1,300,000 | 5434 | 41,457 | | | 41,457 | | 64,865 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410196 | | N/A | Equity/Index | BAR- | 12/10/2024 | 12/05/2025 | 1,068 | 6,443,778 | 6090 | 337,168 | | | 337,168 | | 339,897 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405634 | | N/A | Equity/Index | SG- | 08/23/2024 | 07/25/2025 | 139 | 778,479 | 5459 | 24,941 | | | 24,941 | | 35,730 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502920 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/11/2026 | 395 | 2,400,000 | 6069 | | 45,358 | | 45,358 | | 48,359 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513390 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/24/2026 | 86 | 531,691 | 6092 | | 30,103 | | 30,103 | | 30,412 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502091 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 01/30/2026 | 200 | 1,208,106 | 6041 | | 71,161 | | 71,161 | | 75,937 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405308 | | N/A | Equity/Index | BAR- | 08/14/2024 | 08/12/2025 | 1,946 | 10,582,348 | 5344 | 482,627 | | | 482,627 | | 745,273 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507252 | | N/A | Equity/Index | NTX- | 04/10/2025 | 02/18/2026 | 140 | 730,124 | 6498 | | 8,267 | | 8,267 | | 30,190 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406153 | | N/A | Equity/Index | BAR- | 09/12/2024 | 09/12/2025 | 393 | 2,200,000 | 5596 | 126,060 | | | 126,060 | | 194,971 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502086 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 01/30/2026 | 200 | 1,208,106 | 6041 | | 38,905 | | 38,905 | | 41,986 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407539 | | N/A | Equity/Index | BMO- | 10/24/2024 | 10/21/2025 | 281 | 1,626,639 | 5854 | 88,726 | | | 88,726 | | 115,158 | | | | | | | .0001 |

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2501819 | | N/A | Equity/Index | RBC | 01/29/2025 | 01/27/2026 | 1,469 | 8,881,280 | 6012 | | 342,057 | | 342,057 | | 370,030 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405382 | | N/A | Equity/Index | BNP | 08/16/2024 | 08/18/2025 | 54 | 300,000 | 5554 | 16,337 | | | 16,337 | | 26,351 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404357 | | N/A | Equity/Index | BNP | 07/12/2024 | 07/11/2025 | 53 | 300,000 | 5615 | 12,896 | | | 12,896 | | 21,910 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409402 | | N/A | Equity/Index | BAR | 11/29/2024 | 11/28/2025 | 116 | 700,000 | 6032 | 23,898 | | | 23,898 | | 25,757 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406750 | | N/A | Equity/Index | BAR | 10/01/2024 | 09/26/2025 | 91 | 520,323 | 5745 | 20,406 | | | 20,406 | | 27,827 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505270 | | N/A | Equity/Index | BMO | 03/13/2025 | 03/13/2026 | 199 | 1,100,000 | 5522 | | 100,540 | | 100,540 | | 187,493 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500997 | | N/A | Equity/Index | BMO | 01/17/2025 | 01/16/2026 | 100 | 600,000 | 5997 | | 34,316 | | 34,316 | | 38,136 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501894 | | N/A | Equity/Index | TOCC | 01/30/2025 | 01/30/2026 | 900 | 5,464,053 | 6071 | | 344,255 | | 344,255 | | 349,542 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404266 | | N/A | Equity/Index | TOCC | 07/10/2024 | 07/10/2025 | 100 | 563,391 | 5634 | 30,250 | | | 30,250 | | 52,049 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511472 | | N/A | Equity/Index | RBC | 06/03/2025 | 06/03/2026 | 199 | 1,187,000 | 5970 | | 56,288 | | 56,288 | | 64,421 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510822 | | N/A | Equity/Index | NTX | 05/23/2025 | 05/26/2026 | 201 | 1,168,000 | 5803 | | 109,861 | | 109,861 | | 157,311 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503634 | | N/A | Equity/Index | BAR | 02/20/2025 | 02/13/2026 | 406 | 2,474,570 | 6115 | | 93,234 | | 93,234 | | 96,448 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509889 | | N/A | Equity/Index | RBC | 05/13/2025 | 05/13/2026 | 199 | 1,169,000 | 5887 | | 35,339 | | 35,339 | | 41,922 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407267 | | N/A | Equity/Index | TOCC | 10/16/2024 | 10/16/2025 | 100 | 584,247 | 5842 | 33,947 | | | 33,947 | | 42,100 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404162 | | N/A | Equity/Index | TOCC | 07/05/2024 | 07/07/2025 | 100 | 556,719 | 5567 | 11,080 | | | 11,080 | | 17,224 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405706 | | N/A | Equity/Index | BAR | 08/27/2024 | 08/22/2025 | 481 | 2,706,669 | 5635 | 152,968 | | | 152,968 | | 237,888 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404432 | | N/A | Equity/Index | BAR | 07/15/2024 | 07/15/2025 | 923 | 5,200,000 | 5631 | 114,449 | | | 114,449 | | 179,330 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507045 | | N/A | Equity/Index | BAR | 04/08/2025 | 04/02/2026 | 262 | 1,335,414 | 5074 | | 49,717 | | 49,717 | | 84,095 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410047 | | N/A | Equity/Index | BAR | 12/09/2024 | 12/09/2025 | 611 | 3,700,000 | 6053 | 233,839 | | | 233,839 | | 227,454 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404165 | | N/A | Equity/Index | TOCC | 07/05/2024 | 07/07/2025 | 300 | 1,670,157 | 5567 | 51,446 | | | 51,446 | | 83,330 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405764 | | N/A | Equity/Index | BAR | 08/29/2024 | 08/19/2025 | 54 | 303,968 | 5608 | 18,051 | | | 18,051 | | 28,018 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404637 | | N/A | Equity/Index | BMO | 07/22/2024 | 07/18/2025 | 1,130 | 6,258,177 | 5545 | 308,287 | | | 308,287 | | 535,093 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505684 | | N/A | Equity/Index | BAR | 03/18/2025 | 03/13/2026 | 138 | 775,243 | 5522 | | 32,102 | | 32,102 | | 42,215 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410465 | | N/A | Equity/Index | BMO | 12/16/2024 | 12/16/2025 | 115 | 700,000 | 6074 | 17,549 | | | 17,549 | | 18,310 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407263 | | N/A | Equity/Index | TOCC | 10/16/2024 | 10/16/2025 | 100 | 584,247 | 5842 | 14,959 | | | 14,959 | | 18,495 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501545 | | N/A | Equity/Index | BMO | 01/24/2025 | 01/16/2026 | 288 | 1,754,899 | 5997 | | 69,949 | | 69,949 | | 72,580 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508831 | | N/A | Equity/Index | RBC | 04/30/2025 | 04/30/2026 | 108 | 600,000 | 5569 | | 15,984 | | 15,984 | | 21,403 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506253 | | N/A | Equity/Index | BAR | 03/27/2025 | 03/20/2026 | 74 | 422,159 | 5663 | | 24,184 | | 24,184 | | 32,515 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504380 | | N/A | Equity/Index | BAR | 02/28/2025 | 02/27/2026 | 101 | 600,000 | 5955 | | 11,340 | | 11,340 | | 12,938 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407258 | | N/A | Equity/Index | BMO | 10/15/2024 | 10/10/2025 | 40 | 232,873 | 5815 | 13,945 | | | 13,945 | | 17,664 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410560 | | N/A | Equity/Index | BAR | 12/16/2024 | 12/08/2025 | 19 | 115,520 | 6090 | 5,171 | | | 5,171 | | 5,153 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409557 | | N/A | Equity/Index | BMO | 12/03/2024 | 11/28/2025 | 22 | 133,056 | 5999 | 8,421 | | | 8,421 | | 8,436 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505700 | | N/A | Equity/Index | BAR | 03/18/2025 | 03/16/2026 | 287 | 1,612,280 | 5639 | | 90,738 | | 90,738 | | 129,685 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410932 | | N/A | Equity/Index | BAR | 12/20/2024 | 12/18/2025 | 29 | 172,588 | 5872 | 12,527 | | | 12,527 | | 13,869 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2511769 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/18/2026 | 39 | 234,232 | 5958 | | 14,662 | | 14,662 | | 16,583 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505236 | | N/A | Equity/Index | BAR- | 03/12/2025 | 03/10/2026 | 1,926 | 10,779,822 | 5615 | | 600,296 | | 600,296 | | 853,302 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411257 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 1,591 | 9,500,000 | 5971 | 216,783 | | | 216,783 | | 242,389 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407973 | | N/A | Equity/Index | TOCC- | 11/04/2024 | 11/04/2025 | 100 | 571,269 | 5713 | 13,769 | | | 13,769 | | 17,702 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505920 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/05/2026 | 108 | 610,141 | 5843 | | 28,107 | | 28,107 | | 44,230 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512863 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/17/2026 | 189 | 1,135,928 | 5983 | | 39,966 | | 39,966 | | 43,613 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407508 | | N/A | Equity/Index | BAR- | 10/23/2024 | 10/21/2025 | 35 | 202,310 | 5854 | 9,708 | | | 9,708 | | 12,796 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509534 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/06/2026 | 350 | 1,998,531 | 5607 | | 113,621 | | 113,621 | | 146,988 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410554 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | 133 | 808,640 | 6090 | 47,351 | | | 47,351 | | 44,429 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408637 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 204 | 1,200,000 | 5871 | 23,640 | | | 23,640 | | 28,178 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406415 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/22/2025 | 421 | 2,400,000 | 5703 | 77,350 | | | 77,350 | | 106,468 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502300 | | N/A | Equity/Index | TOCC- | 02/03/2025 | 02/03/2026 | 600 | 3,596,742 | 5995 | | 121,935 | | 121,935 | | 135,436 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404763 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 55 | 300,000 | 5459 | 6,375 | | | 6,375 | | 10,002 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405657 | | N/A | Equity/Index | BAR- | 08/26/2024 | 08/21/2025 | 1,626 | 9,133,112 | 5621 | 532,661 | | | 532,661 | | 839,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510381 | | N/A | Equity/Index | CITI- | 05/19/2025 | 05/15/2026 | 81 | 481,266 | 5917 | | 13,687 | | 13,687 | | 15,496 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411169 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | 14 | 84,333 | 5931 | 2,344 | | | 2,344 | | 2,568 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408119 | | N/A | Equity/Index | BNP- | 11/05/2024 | 10/31/2025 | 52 | 300,197 | 6013 | 3,800 | | | 3,800 | | 5,015 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500102 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/05/2026 | 200 | 1,188,494 | 5942 | | 70,243 | | 70,243 | | 80,373 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405917 | | N/A | Equity/Index | BAR- | 09/04/2024 | 09/04/2025 | 272 | 1,500,000 | 5520 | 33,451 | | | 33,451 | | 48,191 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408973 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/21/2025 | 1,200 | 7,163,208 | 5969 | 310,903 | | | 310,903 | | 348,950 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504238 | | N/A | Equity/Index | RBC- | 02/27/2025 | 02/25/2026 | 185 | 1,100,780 | 5955 | | 32,466 | | 32,466 | | 36,607 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408449 | | N/A | Equity/Index | BAR- | 11/11/2024 | 11/07/2025 | 15 | 90,058 | 5973 | 5,450 | | | 5,450 | | 5,766 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406296 | | N/A | Equity/Index | TOCC- | 09/17/2024 | 09/17/2025 | 800 | 4,507,664 | 5635 | 99,900 | | | 99,900 | | 139,091 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510148 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/12/2026 | 577 | 3,415,205 | 5844 | | 129,796 | | 129,796 | | 148,317 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409849 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/31/2025 | 47 | 285,917 | 5904 | 7,578 | | | 7,578 | | 8,128 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409490 | | N/A | Equity/Index | BAR- | 12/02/2024 | 12/02/2025 | 1,240 | 7,500,000 | 6047 | 326,025 | | | 326,025 | | 340,724 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406759 | | N/A | Equity/Index | BAR- | 10/02/2024 | 10/02/2025 | 1,068 | 6,100,000 | 5710 | 137,555 | | | 137,555 | | 181,365 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410206 | | N/A | Equity/Index | TOCC- | 12/11/2024 | 12/11/2025 | 100 | 608,419 | 6084 | 11,866 | | | 11,866 | | 12,660 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501985 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/30/2025 | 119 | 722,214 | 5907 | | 29,374 | | 29,374 | | 31,622 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408578 | | N/A | Equity/Index | BAR- | 11/14/2024 | 11/14/2025 | 84 | 500,000 | 5949 | 28,562 | | | 28,562 | | 32,342 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506567 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/30/2026 | 186 | 1,052,202 | 5581 | | 31,622 | | 31,622 | | 40,441 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407210 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/14/2025 | 68 | 400,000 | 5860 | 10,240 | | | 10,240 | | 12,639 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505805 | | N/A | Equity/Index | NTX- | 03/20/2025 | 03/20/2026 | 1,501 | 8,500,000 | 5663 | | 508,810 | | 508,810 | | 717,063 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2512133 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 100 | 602,000 | 6045 | | 52,674 | | 52,674 | | 61,223 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512433 | | N/A | Equity/Index | RBC- | 06/16/2025 | 06/12/2026 | 8 | 48,307 | 6045 | | 2,418 | | 2,418 | | 2,680 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512220 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 708 | 4,232,000 | 5977 | | 84,215 | | 84,215 | | 91,978 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404351 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/11/2025 | 926 | 5,200,000 | 5615 | 114,712 | | | 114,712 | | 180,557 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502837 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/05/2026 | 24 | 145,577 | 6061 | | 3,053 | | 3,053 | | 3,256 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509206 | | N/A | Equity/Index | BMO- | 05/05/2025 | 05/01/2026 | 455 | 2,579,896 | 5604 | | 148,121 | | 148,121 | | 197,209 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510715 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/12/2026 | 125 | 733,038 | 5844 | | 30,974 | | 30,974 | | 36,838 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405473 | | N/A | Equity/Index | BNP- | 08/20/2024 | 08/20/2025 | 536 | 3,000,000 | 5597 | 58,650 | | | 58,650 | | 84,803 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408975 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/21/2025 | 300 | 1,790,802 | 5969 | 104,768 | | | 104,768 | | 113,949 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503969 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/24/2026 | 201 | 1,200,000 | 5983 | | 35,856 | | 35,856 | | 40,089 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510106 | | N/A | Equity/Index | RBC- | 05/15/2025 | 05/15/2026 | 299 | 1,768,000 | 5917 | | 56,063 | | 56,063 | | 65,504 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408911 | | N/A | Equity/Index | BAR- | 11/21/2024 | 11/19/2025 | 62 | 369,288 | 6111 | 13,308 | | | 13,308 | | 14,832 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404667 | | N/A | Equity/Index | SG- | 07/23/2024 | 07/18/2025 | 636 | 3,549,179 | 5505 | 184,535 | | | 184,535 | | 301,570 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513053 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/23/2026 | 741 | 4,517,136 | 6025 | | 185,317 | | 185,317 | | 194,851 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504451 | | N/A | Equity/Index | BAR- | 02/28/2025 | 11/07/2025 | 27 | 159,015 | 6399 | | 3,589 | | 3,589 | | 4,276 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511626 | | N/A | Equity/Index | RBC- | 06/05/2025 | 06/03/2026 | 687 | 4,119,252 | 5970 | | 154,754 | | 154,754 | | 171,872 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407771 | | N/A | Equity/Index | TOCC- | 10/30/2024 | 10/30/2025 | 100 | 581,367 | 5814 | 18,257 | | | 18,257 | | 22,835 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509433 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/08/2026 | 298 | 1,689,000 | 5664 | | 71,595 | | 71,595 | | 95,441 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407622 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 69 | 400,000 | 5808 | 23,276 | | | 23,276 | | 29,862 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409149 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/21/2025 | 377 | 2,260,631 | 6136 | 45,817 | | | 45,817 | | 50,730 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409584 | | N/A | Equity/Index | TOCC- | 12/04/2024 | 12/04/2025 | 100 | 608,649 | 6086 | 37,251 | | | 37,251 | | 34,322 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507671 | | N/A | Equity/Index | BAR- | 04/15/2025 | 04/15/2026 | 204 | 1,100,000 | 5397 | | 32,230 | | 32,230 | | 45,051 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510374 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/19/2026 | 2,098 | 12,513,000 | 5964 | | 522,918 | | 522,918 | | 601,931 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410940 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/05/2025 | 78 | 464,202 | 6090 | 18,386 | | | 18,386 | | 20,448 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511714 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 2,000 | 12,000,720 | 6000 | | 265,251 | | 265,251 | | 292,333 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405532 | | N/A | Equity/Index | BNP- | 08/22/2024 | 08/19/2025 | 997 | 5,586,440 | 5608 | 243,727 | | | 243,727 | | 371,967 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513236 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/29/2026 | 99 | 614,000 | 6173 | | 17,989 | | 17,989 | | 18,196 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510745 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/19/2026 | 25 | 146,608 | 5964 | | 7,750 | | 7,750 | | 9,748 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407218 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/09/2025 | 384 | 2,248,608 | 5792 | 94,691 | | | 94,691 | | 117,517 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407420 | | N/A | Equity/Index | TOCC- | 10/21/2024 | 10/21/2025 | 400 | 2,341,592 | 5854 | 104,910 | | | 104,910 | | 130,812 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407614 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 69 | 400,000 | 5808 | 9,696 | | | 9,696 | | 12,117 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405650 | | N/A | Equity/Index | BAR- | 08/26/2024 | 08/26/2025 | 267 | 1,500,000 | 5617 | 46,379 | | | 46,379 | | 67,325 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511119 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 1,017 | 6,009,484 | 5803 | | 352,177 | | 352,177 | | 412,537 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2505494 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/12/2026 | 918 | 5,167,101 | 5599 | | 193,533 | | 193,533 | | 256,335 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506500 | | N/A | Equity/Index | BMO- | 03/31/2025 | 03/27/2026 | 59 | 328,134 | 5693 | | 8,315 | | 8,315 | | 11,623 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408122 | | N/A | Equity/Index | BNP- | 11/05/2024 | 10/31/2025 | 244 | 1,408,614 | 5729 | 83,926 | | | 83,926 | | 109,271 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503376 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/12/2026 | 53 | 324,206 | 6052 | | 15,289 | | 15,289 | | 15,625 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501513 | | N/A | Equity/Index | BAR- | 01/24/2025 | 01/23/2026 | 410 | 2,500,000 | 6101 | | 112,948 | | 112,948 | | 115,213 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408685 | | N/A | Equity/Index | BAR- | 11/18/2024 | 11/14/2025 | 36 | 211,890 | 5949 | 9,117 | | | 9,117 | | 11,128 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408520 | | N/A | Equity/Index | BMO- | 11/12/2024 | 11/04/2025 | 156 | 934,323 | 5698 | 109,147 | | | 109,147 | | 103,867 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512325 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/10/2026 | 35 | 209,309 | 6039 | | 11,219 | | 11,219 | | 12,844 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404576 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/18/2025 | 300 | 1,651,500 | 5505 | 45,257 | | | 45,257 | | 72,498 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513398 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/26/2026 | 425 | 2,627,541 | 6141 | | 150,616 | | 150,616 | | 152,183 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404700 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/24/2025 | 800 | 4,341,704 | 5427 | 176,284 | | | 176,284 | | 296,869 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511631 | | N/A | Equity/Index | RBC- | 06/05/2025 | 06/03/2026 | 67 | 401,732 | 5970 | | 27,029 | | 27,029 | | 31,158 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508232 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/10/2026 | 88 | 460,651 | 5363 | | 22,209 | | 22,209 | | 36,343 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407323 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/12/2025 | 70 | 409,367 | 5626 | 25,219 | | | 25,219 | | 31,705 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407612 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 895 | 5,200,000 | 5808 | 102,548 | | | 102,548 | | 127,182 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408149 | | N/A | Equity/Index | BAR- | 11/06/2024 | 11/06/2025 | 135 | 800,000 | 5929 | 25,104 | | | 25,104 | | 29,516 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511126 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/26/2026 | 96 | 567,267 | 5803 | | 17,706 | | 17,706 | | 19,976 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509606 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/08/2026 | 1,001 | 5,664,000 | 5660 | | 103,534 | | 103,534 | | 132,375 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513239 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/29/2026 | 99 | 614,000 | 6173 | | 20,814 | | 20,814 | | 21,102 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410045 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/09/2025 | 83 | 500,000 | 6053 | 29,592 | | | 29,592 | | 29,389 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508147 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/22/2026 | 983 | 5,200,000 | 5288 | | 90,168 | | 90,168 | | 130,856 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509201 | | N/A | Equity/Index | BMO- | 05/05/2025 | 05/01/2026 | 71 | 402,577 | 5604 | | 14,515 | | 14,515 | | 18,566 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512866 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/17/2026 | 57 | 342,581 | 5983 | | 20,303 | | 20,303 | | 22,726 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508757 | | N/A | Equity/Index | BAR- | 04/29/2025 | 04/29/2026 | 3,579 | 19,900,000 | 5561 | | 839,182 | | 839,182 | | 1,158,707 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512537 | | N/A | Equity/Index | RBC- | 06/18/2025 | 06/18/2026 | 800 | 4,786,000 | 5981 | | 94,763 | | 94,763 | | 103,900 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506683 | | N/A | Equity/Index | RBC- | 04/03/2025 | 03/10/2026 | 27 | 145,876 | 5988 | | 5,076 | | 5,076 | | 15,348 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406000 | | N/A | Equity/Index | BAR- | 09/06/2024 | 09/03/2025 | 1,008 | 5,449,046 | 5529 | 290,375 | | | 290,375 | | 533,167 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511538 | | N/A | Equity/Index | CITI- | 06/04/2025 | 06/04/2026 | 1,400 | 8,359,000 | 5971 | | 364,541 | | 364,541 | | 417,457 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407452 | | N/A | Equity/Index | BAR- | 10/21/2024 | 10/16/2025 | 113 | 660,344 | 5842 | 38,715 | | | 38,715 | | 47,981 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409316 | | N/A | Equity/Index | BAR- | 11/27/2024 | 11/25/2025 | 56 | 336,048 | 5987 | 11,400 | | | 11,400 | | 12,706 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408429 | | N/A | Equity/Index | TOCC- | 11/11/2024 | 11/11/2025 | 200 | 1,800,405 | 6001 | 52,575 | | | 52,575 | | 58,394 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503986 | | N/A | Equity/Index | NTX- | 02/24/2025 | 02/20/2026 | 1,111 | 6,675,943 | 6118 | | 238,554 | | 238,554 | | 261,565 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405656 | | N/A | Equity/Index | BAR- | 08/26/2024 | 08/21/2025 | 117 | 657,180 | 5621 | 37,742 | | | 37,742 | | 59,446 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404944 | | N/A | Equity/Index | BAR- | 08/01/2024 | 08/01/2025 | 92 | 500,000 | 5447 | 14,425 | | | 14,425 | | 22,973 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405086 | | N/A | Equity/Index | BNP- | 08/07/2024 | 08/07/2025 | 1,423 | 7,400,000 | 5200 | 302,141 | | | 302,141 | | 505,378 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501373 | | N/A | Equity/Index | TOCC- | 01/23/2025 | 01/23/2026 | 1,500 | 9,178,065 | 6119 | | 577,328 | | 577,328 | | 546,367 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501336 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 80 | 487,736 | 5997 | | 30,078 | | 30,078 | | 30,487 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411570 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 2,546 | 15,008,288 | 6038 | 521,574 | | | 521,574 | | 628,497 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506812 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/06/2026 | 1,100 | 5,581,488 | 5074 | | 107,179 | | 107,179 | | 157,962 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505441 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 195 | 1,100,000 | 5639 | | 46,959 | | 46,959 | | 63,704 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510387 | | N/A | Equity/Index | CITI- | 05/19/2025 | 05/15/2026 | 197 | 1,170,485 | 5917 | | 71,675 | | 71,675 | | 85,017 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410307 | | N/A | Equity/Index | TOCC- | 12/12/2024 | 12/12/2025 | 800 | 4,841,000 | 6051 | 281,276 | | | 281,276 | | 280,578 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410302 | | N/A | Equity/Index | TOCC- | 12/12/2024 | 12/12/2025 | 1,700 | 10,287,125 | 6051 | 231,481 | | | 231,481 | | 251,962 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506851 | | N/A | Equity/Index | BMO- | 04/04/2025 | 03/25/2026 | 57 | 293,379 | 5777 | | 12,464 | | 12,464 | | 42,452 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504012 | | N/A | Equity/Index | TOCC- | 02/25/2025 | 02/25/2026 | 300 | 1,786,575 | 5955 | | 33,593 | | 33,593 | | 37,594 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404600 | | N/A | Equity/Index | BAR- | 07/19/2024 | 07/16/2025 | 826 | 4,555,225 | 5667 | 173,658 | | | 173,658 | | 329,579 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502297 | | N/A | Equity/Index | TOCC- | 02/03/2025 | 02/03/2026 | 100 | 599,457 | 5995 | | 17,026 | | 17,026 | | 19,033 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410441 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/11/2025 | 59 | 357,177 | 6084 | 16,598 | | | 16,598 | | 16,899 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510086 | | N/A | Equity/Index | NTX- | 05/14/2025 | 05/14/2026 | 200 | 1,180,000 | 5893 | | 34,184 | | 34,184 | | 39,959 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509766 | | N/A | Equity/Index | RBC- | 05/09/2025 | 04/29/2026 | 384 | 2,174,669 | 5561 | | 229,102 | | 229,102 | | 364,985 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505872 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/23/2026 | 106 | 600,000 | 5668 | | 16,110 | | 16,110 | | 21,124 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405276 | | N/A | Equity/Index | BAR- | 08/13/2024 | 08/13/2025 | 276 | 1,500,000 | 5434 | 45,781 | | | 45,781 | | 71,365 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404628 | | N/A | Equity/Index | BAR- | 07/22/2024 | 07/22/2025 | 54 | 300,000 | 5564 | 14,287 | | | 14,287 | | 23,971 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505427 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 106 | 600,000 | 5639 | | 10,727 | | 10,727 | | 13,897 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510059 | | N/A | Equity/Index | BMO- | 05/14/2025 | 05/12/2026 | 1,579 | 9,308,600 | 5844 | | 526,075 | | 526,075 | | 634,378 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406794 | | N/A | Equity/Index | SG- | 10/03/2024 | 10/03/2025 | 105 | 600,000 | 5700 | 32,219 | | | 32,219 | | 44,787 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409245 | | N/A | Equity/Index | BAR- | 11/26/2024 | 11/26/2025 | 83 | 500,000 | 6022 | 16,315 | | | 16,315 | | 17,850 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501535 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/22/2026 | 278 | 1,693,965 | 6086 | | 97,403 | | 97,403 | | 97,429 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411199 | | N/A | Equity/Index | TOCC- | 12/26/2024 | 12/26/2025 | 100 | 603,759 | 6038 | 36,832 | | | 36,832 | | 37,158 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504994 | | N/A | Equity/Index | BAR- | 03/07/2025 | 03/05/2026 | 103 | 594,478 | 5843 | | 36,518 | | 36,518 | | 49,329 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409553 | | N/A | Equity/Index | BAR- | 12/03/2024 | 12/03/2025 | 83 | 500,000 | 6050 | 17,061 | | | 17,061 | | 18,089 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409410 | | N/A | Equity/Index | BAR- | 11/29/2024 | 12/01/2025 | 116 | 700,000 | 6032 | 13,790 | | | 13,790 | | 14,988 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406745 | | N/A | Equity/Index | BAR- | 10/01/2024 | 09/26/2025 | 35 | 200,124 | 6022 | 5,711 | | | 5,711 | | 8,228 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507705 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/10/2026 | 898 | 4,847,853 | 5363 | | 179,690 | | 179,690 | | 253,593 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410545 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | 64 | 389,120 | 6075 | 21,486 | | | 21,486 | | 20,745 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513195 | | N/A | Equity/Index | RBC- | 06/27/2025 | 06/29/2026 | 199 | 1,228,000 | 6173 | | 104,798 | | 104,798 | | 108,151 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2503079 | | N/A | Equity/Index | RBC- | 02/12/2025 | 02/10/2026 | 72 | 435,456 | 6066 | | 27,433 | | 27,433 | | 28,674 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405454 | | N/A | Equity/Index | TOCC- | 08/20/2024 | 08/18/2025 | 500 | 2,801,110 | 5554 | 164,798 | | | 164,798 | | 258,146 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509067 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/29/2026 | 17 | 96,875 | 5736 | | 3,677 | | 3,677 | | 4,802 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503130 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/28/2026 | 66 | 399,168 | 6068 | | 21,785 | | 21,785 | | 23,035 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406269 | | N/A | Equity/Index | BNP- | 09/16/2024 | 09/16/2025 | 302 | 1,700,000 | 5633 | 54,519 | | | 54,519 | | 77,897 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505875 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/23/2026 | 1,200 | 6,800,000 | 5668 | | 271,733 | | 271,733 | | 365,067 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408627 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/14/2025 | 238 | 1,400,000 | 5871 | 42,001 | | | 42,001 | | 50,732 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507487 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/10/2026 | 392 | 2,100,000 | 5363 | | 126,549 | | 126,549 | | 188,548 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407183 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2025 | 69 | 400,000 | 5815 | 17,721 | | | 17,721 | | 22,786 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503833 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 3,900 | 23,451,207 | 6013 | | 1,036,603 | | 1,036,603 | | 1,138,503 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407116 | | N/A | Equity/Index | BAR- | 10/10/2024 | 10/10/2025 | 52 | 300,000 | 5780 | 17,354 | | | 17,354 | | 22,641 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503163 | | N/A | Equity/Index | NTX- | 02/13/2025 | 02/13/2026 | 196 | 1,200,000 | 6115 | | 22,679 | | 22,679 | | 23,283 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508890 | | N/A | Equity/Index | BMO- | 05/01/2025 | 04/29/2026 | 194 | 1,093,239 | 5561 | | 31,568 | | 31,568 | | 40,260 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500918 | | N/A | Equity/Index | BAR- | 01/15/2025 | 01/13/2026 | 26 | 154,928 | 5836 | | 7,872 | | 7,872 | | 8,969 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405238 | | N/A | Equity/Index | RBC- | 08/12/2024 | 08/08/2025 | 22 | 118,059 | 5319 | 6,899 | | | 6,899 | | 11,680 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500998 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 884 | 5,300,000 | 5997 | | 307,670 | | 307,670 | | 341,778 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512162 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/03/2026 | 99 | 598,188 | 5970 | | 34,120 | | 34,120 | | 37,593 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505266 | | N/A | Equity/Index | TOCC- | 03/13/2025 | 03/13/2026 | 100 | 552,152 | 5522 | | 31,530 | | 31,530 | | 46,026 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502474 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/05/2026 | 99 | 600,000 | 6061 | | 11,509 | | 11,509 | | 12,346 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410531 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/03/2025 | 316 | 1,921,280 | 6050 | 74,453 | | | 74,453 | | 76,666 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405972 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/05/2025 | 100 | 540,842 | 5408 | 17,313 | | | 17,313 | | 26,336 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405694 | | N/A | Equity/Index | TOCC- | 08/27/2024 | 08/27/2025 | 100 | 562,580 | 5626 | 15,698 | | | 15,698 | | 22,464 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405133 | | N/A | Equity/Index | TOCC- | 08/08/2024 | 08/06/2025 | 100 | 530,371 | 5240 | 23,807 | | | 23,807 | | 38,273 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404482 | | N/A | Equity/Index | TOCC- | 07/16/2024 | 07/16/2025 | 400 | 2,266,880 | 5667 | 69,042 | | | 69,042 | | 109,822 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405731 | | N/A | Equity/Index | SG- | 08/28/2024 | 08/26/2025 | 913 | 5,102,757 | 5617 | 217,751 | | | 217,751 | | 334,808 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406752 | | N/A | Equity/Index | BAR- | 10/01/2024 | 09/26/2025 | 106 | 606,091 | 5745 | 32,206 | | | 32,206 | | 44,804 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501246 | | N/A | Equity/Index | BMO- | 01/21/2025 | 01/16/2026 | 723 | 4,373,066 | 5937 | | 175,696 | | 175,696 | | 187,855 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503117 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/23/2026 | 40 | 241,920 | 6119 | | 8,803 | | 8,803 | | 9,390 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507936 | | N/A | Equity/Index | BAR- | 04/17/2025 | 04/15/2026 | 45 | 239,292 | 5397 | | 6,373 | | 6,373 | | 9,355 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405302 | | N/A | Equity/Index | BAR- | 08/14/2024 | 08/14/2025 | 770 | 4,200,000 | 5455 | 171,359 | | | 171,359 | | 275,007 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509994 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 458 | 2,696,498 | 5660 | | 104,003 | | 104,003 | | 117,460 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407092 | | N/A | Equity/Index | BNP- | 10/09/2024 | 10/07/2025 | 172 | 995,364 | 5696 | 42,021 | | | 42,021 | | 53,645 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406664 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/29/2025 | 122 | 700,000 | 5738 | 37,135 | | | 37,135 | | 51,611 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511470 | | N/A | Equity/Index | RBC- | 06/03/2025 | 06/03/2026 | 99 | 594,000 | 5970 | | 18,200 | | 18,200 | | 20,495 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2505732 | | N/A | Equity/Index | NTX- | 03/19/2025 | 03/17/2026 | 43 | 242,950 | 5675 | | 11,068 | | 11,068 | | 15,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411490 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/22/2025 | 159 | 951,456 | 5931 | 42,359 | | | 42,359 | | 48,903 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513235 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/29/2026 | 99 | 614,000 | 6173 | | 14,489 | | 14,489 | | 14,628 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407222 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/10/2025 | 29 | 169,817 | 5780 | 6,053 | | | 6,053 | | 7,460 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406877 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/06/2025 | 122 | 700,000 | 5751 | 42,702 | | | 42,702 | | 57,459 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507500 | | N/A | Equity/Index | CITI- | 04/11/2025 | 04/07/2026 | 444 | 2,377,029 | 5062 | | 142,759 | | 142,759 | | 194,685 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404690 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/22/2025 | 1,000 | 5,464,000 | 5564 | 248,776 | | | 248,776 | | 467,652 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505096 | | N/A | Equity/Index | RBC- | 03/10/2025 | 03/06/2026 | 666 | 3,777,552 | 5739 | | 139,374 | | 139,374 | | 185,274 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409413 | | N/A | Equity/Index | BAR- | 11/29/2024 | 12/01/2025 | 282 | 1,700,000 | 6032 | 55,708 | | | 55,708 | | 60,124 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410468 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/16/2025 | 346 | 2,100,000 | 6074 | 65,709 | | | 65,709 | | 68,260 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406066 | | N/A | Equity/Index | RBC- | 09/09/2024 | 09/04/2025 | 62 | 339,162 | 5520 | 17,406 | | | 17,406 | | 28,900 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408596 | | N/A | Equity/Index | TOCC- | 11/14/2024 | 11/12/2025 | 200 | 1,193,860 | 5984 | 65,805 | | | 65,805 | | 71,895 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511783 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 17 | 102,101 | 5912 | | 2,277 | | 2,277 | | 2,425 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505649 | | N/A | Equity/Index | TOCC- | 03/18/2025 | 03/18/2026 | 900 | 5,053,194 | 5615 | | 149,585 | | 149,585 | | 197,450 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409837 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/27/2025 | 46 | 279,834 | 6085 | 5,011 | | | 5,011 | | 5,257 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510010 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/11/2026 | 139 | 818,369 | 5660 | | 25,085 | | 25,085 | | 28,035 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510923 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/15/2026 | 348 | 2,023,289 | 6252 | | 98,623 | | 98,623 | | 156,987 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500550 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/12/2026 | 309 | 1,800,000 | 5827 | | 53,514 | | 53,514 | | 65,168 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404433 | | N/A | Equity/Index | BAR- | 07/15/2024 | 07/15/2025 | 89 | 500,000 | 5631 | 12,010 | | | 12,010 | | 18,945 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405240 | | N/A | Equity/Index | RBC- | 08/12/2024 | 08/08/2025 | 142 | 762,016 | 5319 | 46,890 | | | 46,890 | | 80,534 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501544 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/16/2026 | 29 | 176,709 | 5997 | | 6,667 | | 6,667 | | 6,922 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409853 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/31/2025 | 180 | 1,095,003 | 5729 | 30,638 | | | 30,638 | | 33,155 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511123 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 562 | 3,320,875 | 5842 | | 123,837 | | 123,837 | | 141,955 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407120 | | N/A | Equity/Index | BNP- | 10/10/2024 | 10/03/2025 | 668 | 3,861,040 | 5751 | 234,261 | | | 234,261 | | 304,661 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502463 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/03/2026 | 336 | 2,026,752 | 5995 | | 116,343 | | 116,343 | | 126,442 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504150 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/24/2026 | 119 | 713,405 | 5983 | | 42,713 | | 42,713 | | 48,036 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407637 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/10/2025 | 133 | 776,893 | 5815 | 45,326 | | | 45,326 | | 56,666 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404757 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 440 | 2,400,000 | 5459 | 206,831 | | | 206,831 | | 336,588 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408516 | | N/A | Equity/Index | BMO- | 11/12/2024 | 11/06/2025 | 124 | 742,667 | 5929 | 66,155 | | | 66,155 | | 59,114 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407327 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/17/2025 | 88 | 514,633 | 5635 | 25,186 | | | 25,186 | | 31,348 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502465 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/03/2026 | 193 | 1,164,176 | 5995 | | 76,635 | | 76,635 | | 82,684 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404601 | | N/A | Equity/Index | BAR- | 07/19/2024 | 07/16/2025 | 420 | 2,316,216 | 5667 | 115,924 | | | 115,924 | | 220,302 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407485 | | N/A | Equity/Index | BMO- | 10/22/2024 | 10/17/2025 | 577 | 3,378,162 | 5865 | 135,832 | | | 135,832 | | 168,813 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505612 | | N/A | Equity/Index | BAR- | 03/17/2025 | 03/13/2026 | 151 | 853,716 | 5522 | | 55,218 | | 55,218 | | 73,875 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2506929 | | N/A | Equity/Index | BAR | 04/07/2025 | 04/07/2026 | 1,106 | 5,600,000 | 5062 | | 105,501 | | 105,501 | | 158,480 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503645 | | N/A | Equity/Index | BAR | 02/20/2025 | 02/18/2026 | 26 | 158,470 | 6130 | | 9,929 | | 9,929 | | 9,876 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510216 | | N/A | Equity/Index | NTX | 05/16/2025 | 05/18/2026 | 299 | 1,780,000 | 5958 | | 53,792 | | 53,792 | | 61,646 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406649 | | N/A | Equity/Index | BNP | 09/27/2024 | 09/26/2025 | 139 | 800,000 | 5738 | 34,929 | | | 34,929 | | 48,117 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502758 | | N/A | Equity/Index | BNP | 02/10/2025 | 02/10/2026 | 198 | 1,200,000 | 6066 | | 70,536 | | 70,536 | | 73,650 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406416 | | N/A | Equity/Index | BAR | 09/20/2024 | 09/22/2025 | 544 | 3,100,000 | 5703 | 115,351 | | | 115,351 | | 160,527 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407817 | | N/A | Equity/Index | BAR | 10/30/2024 | 10/28/2025 | 85 | 496,723 | 6040 | 8,415 | | | 8,415 | | 10,600 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408971 | | N/A | Equity/Index | TOCC | 11/22/2024 | 11/21/2025 | 100 | 596,934 | 5969 | 20,238 | | | 20,238 | | 23,177 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411197 | | N/A | Equity/Index | TOCC | 12/26/2024 | 12/26/2025 | 100 | 603,759 | 6038 | 35,262 | | | 35,262 | | 35,851 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405970 | | N/A | Equity/Index | TOCC | 09/06/2024 | 09/05/2025 | 300 | 1,622,526 | 5408 | 47,393 | | | 47,393 | | 71,677 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404508 | | N/A | Equity/Index | BMO | 07/17/2024 | 07/17/2025 | 72 | 400,000 | 5588 | 12,160 | | | 12,160 | | 19,562 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510199 | | N/A | Equity/Index | NTX | 05/16/2025 | 05/15/2026 | 198 | 1,180,000 | 5958 | | 34,067 | | 34,067 | | 38,967 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512698 | | N/A | Equity/Index | NTX | 06/20/2025 | 06/18/2026 | 200 | 1,196,000 | 5968 | | 57,421 | | 57,421 | | 65,380 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407993 | | N/A | Equity/Index | NGFP | 11/04/2024 | 10/31/2025 | 208 | 1,189,687 | 5705 | 48,250 | | | 48,250 | | 63,237 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501331 | | N/A | Equity/Index | BMO | 01/22/2025 | 01/16/2026 | 962 | 5,865,025 | 5997 | | 235,103 | | 235,103 | | 242,432 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406771 | | N/A | Equity/Index | BAR | 10/02/2024 | 09/30/2025 | 261 | 1,488,024 | 5762 | 61,792 | | | 61,792 | | 86,771 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405310 | | N/A | Equity/Index | BAR | 08/14/2024 | 08/12/2025 | 67 | 364,346 | 5344 | 22,589 | | | 22,589 | | 36,894 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404318 | | N/A | Equity/Index | BAR | 07/11/2024 | 07/11/2025 | 412 | 2,300,000 | 5585 | 43,977 | | | 43,977 | | 68,567 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408492 | | N/A | Equity/Index | BAR | 11/12/2024 | 11/07/2025 | 58 | 347,104 | 5996 | 20,475 | | | 20,475 | | 21,634 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509609 | | N/A | Equity/Index | BAR | 05/09/2025 | 05/08/2026 | 300 | 1,699,000 | 5660 | | 47,828 | | 47,828 | | 62,147 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408478 | | N/A | Equity/Index | BAR | 11/12/2024 | 11/12/2025 | 217 | 1,300,000 | 5984 | 40,261 | | | 40,261 | | 46,012 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504071 | | N/A | Equity/Index | NTX | 02/25/2025 | 02/23/2026 | 374 | 2,226,493 | 6013 | | 135,253 | | 135,253 | | 157,329 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408772 | | N/A | Equity/Index | SG | 11/19/2024 | 11/14/2025 | 90 | 532,041 | 5949 | 29,511 | | | 29,511 | | 35,084 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505536 | | N/A | Equity/Index | TOCC | 03/17/2025 | 03/17/2026 | 300 | 1,702,536 | 5675 | | 151,358 | | 151,358 | | 244,772 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510198 | | N/A | Equity/Index | NTX | 05/16/2025 | 05/15/2026 | 99 | 590,000 | 5958 | | 14,585 | | 14,585 | | 16,557 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500999 | | N/A | Equity/Index | BMO | 01/17/2025 | 01/16/2026 | 300 | 1,800,000 | 5997 | | 106,002 | | 106,002 | | 117,697 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506436 | | N/A | Equity/Index | NTX | 03/28/2025 | 03/19/2026 | 202 | 1,127,160 | 5871 | | 63,182 | | 63,182 | | 133,620 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409675 | | N/A | Equity/Index | BMO | 12/05/2024 | 12/05/2025 | 4,165 | 25,300,000 | 6075 | 1,095,230 | | | 1,095,230 | | 1,109,163 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500967 | | N/A | Equity/Index | BAR | 01/16/2025 | 01/14/2026 | 103 | 613,076 | 5843 | | 37,022 | | 37,022 | | 42,453 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408121 | | N/A | Equity/Index | BNP | 11/05/2024 | 10/31/2025 | 630 | 3,636,996 | 5729 | 208,845 | | | 208,845 | | 271,390 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510834 | | N/A | Equity/Index | CITI | 05/23/2025 | 05/22/2026 | 101 | 584,000 | 5803 | | 34,806 | | 34,806 | | 44,010 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504655 | | N/A | Equity/Index | BAR | 03/04/2025 | 03/02/2026 | 8 | 46,470 | 5955 | | 1,552 | | 1,552 | | 1,996 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405589 | | N/A | Equity/Index | RBC | 08/23/2024 | 08/25/2025 | 71 | 400,000 | 5635 | 21,924 | | | 21,924 | | 33,272 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408632 | | N/A | Equity/Index | BMO | 11/15/2024 | 11/14/2025 | 528 | 3,100,000 | 5871 | 181,971 | | | 181,971 | | 221,585 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2405001 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/11/2025 | 80 | 426,102 | 5615 | 13,434 | | | 13,434 | | 31,341 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405450 | | N/A | Equity/Index | TOCC- | 08/20/2024 | 08/15/2025 | 400 | 2,240,888 | 5554 | 122,574 | | | 122,574 | | 190,593 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504393 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 1,276 | 7,600,000 | 5955 | | 450,679 | | 450,679 | | 522,933 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511117 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 261 | 1,542,257 | 5803 | | 67,510 | | 67,510 | | 77,450 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407523 | | N/A | Equity/Index | BMO- | 10/24/2024 | 10/24/2025 | 620 | 3,600,000 | 5810 | 206,823 | | | 206,823 | | 264,189 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503842 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/23/2026 | 100 | 601,313 | 6013 | | 18,703 | | 18,703 | | 20,533 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406857 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/03/2025 | 330 | 1,900,000 | 5751 | 59,850 | | | 59,850 | | 78,178 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411135 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/24/2025 | 149 | 900,000 | 6040 | 30,898 | | | 30,898 | | 32,762 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511517 | | N/A | Equity/Index | SG- | 06/03/2025 | 06/01/2026 | 125 | 747,563 | 5912 | | 23,370 | | 23,370 | | 25,805 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405590 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/25/2025 | 142 | 800,000 | 5635 | 45,360 | | | 45,360 | | 69,067 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506564 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/27/2026 | 180 | 1,018,260 | 5693 | | 37,316 | | 37,316 | | 50,286 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508239 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/17/2026 | 179 | 937,007 | 5283 | | 36,693 | | 36,693 | | 56,829 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407056 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/02/2025 | 65 | 372,320 | 5710 | 8,611 | | | 8,611 | | 11,093 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404994 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/04/2025 | 75 | 400,000 | 5347 | 18,888 | | | 18,888 | | 32,578 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410930 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/18/2025 | 24 | 142,831 | 5872 | 6,849 | | | 6,849 | | 7,777 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510716 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/12/2026 | 48 | 281,486 | 5844 | | 15,893 | | 15,893 | | 19,356 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404742 | | N/A | Equity/Index | TOCC- | 07/25/2024 | 07/23/2025 | 400 | 2,191,252 | 5556 | 120,194 | | | 120,194 | | 227,509 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503879 | | N/A | Equity/Index | RBC- | 02/21/2025 | 02/17/2026 | 106 | 638,009 | 6115 | | 46,853 | | 46,853 | | 48,226 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407242 | | N/A | Equity/Index | TOCC- | 10/15/2024 | 10/15/2025 | 300 | 1,744,578 | 5815 | 54,437 | | | 54,437 | | 69,071 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406555 | | N/A | Equity/Index | BMO- | 09/25/2024 | 09/19/2025 | 22 | 125,730 | 5714 | 5,495 | | | 5,495 | | 7,718 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508277 | | N/A | Equity/Index | TOCC- | 04/23/2025 | 04/23/2026 | 100 | 537,586 | 5376 | | 14,839 | | 14,839 | | 20,940 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406204 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/15/2025 | 300 | 1,687,806 | 5626 | 62,174 | | | 62,174 | | 90,530 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406900 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/02/2025 | 264 | 1,509,721 | 5710 | 91,035 | | | 91,035 | | 125,133 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509862 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/08/2026 | 79 | 460,752 | 5664 | | 14,379 | | 14,379 | | 16,754 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410579 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/11/2025 | 294 | 1,787,520 | 6084 | 67,952 | | | 67,952 | | 69,339 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411057 | | N/A | Equity/Index | NGFP- | 12/23/2024 | 11/19/2025 | 17 | 101,171 | 6213 | 5,479 | | | 5,479 | | 4,821 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409241 | | N/A | Equity/Index | BAR- | 11/26/2024 | 11/26/2025 | 731 | 4,400,000 | 6022 | 99,485 | | | 99,485 | | 109,576 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505425 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 390 | 2,200,000 | 5639 | | 198,043 | | 198,043 | | 330,209 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408591 | | N/A | Equity/Index | BMO- | 11/14/2024 | 11/11/2025 | 42 | 250,026 | 6001 | 19,375 | | | 19,375 | | 17,894 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411202 | | N/A | Equity/Index | BMO- | 12/26/2024 | 12/11/2025 | 67 | 403,926 | 6287 | 21,877 | | | 21,877 | | 17,566 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500763 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/09/2026 | 70 | 409,794 | 5827 | | 10,536 | | 10,536 | | 12,467 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406365 | | N/A | Equity/Index | TOCC- | 09/19/2024 | 09/19/2025 | 1,700 | 9,713,188 | 5714 | 515,789 | | | 515,789 | | 737,641 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405861 | | N/A | Equity/Index | BNP- | 08/30/2024 | 09/02/2025 | 106 | 600,000 | 5648 | 31,655 | | | 31,655 | | 47,182 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408798 | | N/A | Equity/Index | NGFP- | 11/20/2024 | 11/18/2025 | 408 | 2,405,176 | 5894 | 202,764 | | | 202,764 | | 212,002 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2502637 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/09/2026 | 300 | 1,807,797 | 6026 | | 114,800 | | 114,800 | | 124,316 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509203 | | N/A | Equity/Index | BMO- | 05/05/2025 | 05/01/2026 | 92 | 521,649 | 5604 | | 21,984 | | 21,984 | | 28,429 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510688 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/07/2026 | 188 | 1,102,488 | 5631 | | 34,128 | | 34,128 | | 38,550 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405869 | | N/A | Equity/Index | TOCC- | 08/30/2024 | 08/28/2025 | 400 | 2,246,400 | 5592 | 130,526 | | | 130,526 | | 201,678 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408642 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 256 | 1,500,000 | 5871 | 47,101 | | | 47,101 | | 56,899 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408031 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/10/2025 | 20 | 114,460 | 5780 | 8,719 | | | 8,719 | | 11,202 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510144 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/08/2026 | 231 | 1,367,266 | 5664 | | 61,977 | | 61,977 | | 69,124 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407501 | | N/A | Equity/Index | TOCC- | 10/23/2024 | 10/23/2025 | 100 | 579,742 | 5797 | 35,250 | | | 35,250 | | 45,740 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409836 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/24/2025 | 80 | 486,668 | 6438 | 1,676 | | | 1,676 | | 1,336 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509207 | | N/A | Equity/Index | BMO- | 05/05/2025 | 05/01/2026 | 326 | 1,848,453 | 5604 | | 114,426 | | 114,426 | | 153,716 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512499 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/15/2026 | 174 | 1,043,922 | 5977 | | 21,964 | | 21,964 | | 23,931 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501843 | | N/A | Equity/Index | BAR- | 01/29/2025 | 01/27/2026 | 171 | 1,030,617 | 6012 | | 86,158 | | 86,158 | | 86,922 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509691 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/07/2026 | 452 | 2,557,038 | 5631 | | 149,924 | | 149,924 | | 205,287 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501339 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 28 | 170,708 | 5997 | | 11,026 | | 11,026 | | 11,124 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511308 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/21/2026 | 77 | 453,199 | 5845 | | 13,663 | | 13,663 | | 15,572 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504652 | | N/A | Equity/Index | BAR- | 03/04/2025 | 03/02/2026 | 300 | 1,742,625 | 5955 | | 35,172 | | 35,172 | | 44,186 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409968 | | N/A | Equity/Index | SG- | 12/06/2024 | 12/04/2025 | 1,308 | 7,961,142 | 6086 | 432,830 | | | 432,830 | | 417,375 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512221 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 1,113 | 6,650,000 | 5977 | | 148,298 | | 148,298 | | 162,401 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505099 | | N/A | Equity/Index | RBC- | 03/10/2025 | 03/06/2026 | 334 | 1,894,448 | 5739 | | 109,318 | | 109,318 | | 153,603 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506572 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/31/2026 | 246 | 1,391,622 | 5612 | | 41,525 | | 41,525 | | 53,530 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411196 | | N/A | Equity/Index | TOCC- | 12/26/2024 | 12/26/2025 | 100 | 603,759 | 6038 | 32,907 | | | 32,907 | | 33,899 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501799 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/26/2026 | 6 | 36,414 | 6101 | | 1,899 | | 1,899 | | 1,973 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411630 | | N/A | Equity/Index | RBC- | 12/31/2024 | 09/05/2025 | 42 | 247,086 | 5408 | 18,120 | | | 18,120 | | 22,134 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504387 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 202 | 1,200,000 | 5955 | | 37,801 | | 37,801 | | 43,395 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404946 | | N/A | Equity/Index | BAR- | 08/01/2024 | 08/01/2025 | 330 | 1,800,000 | 5447 | 72,920 | | | 72,920 | | 120,545 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405770 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/22/2025 | 50 | 281,452 | 5635 | 8,310 | | | 8,310 | | 11,983 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507621 | | N/A | Equity/Index | TOCC- | 04/14/2025 | 04/14/2026 | 200 | 1,081,194 | 5406 | | 31,897 | | 31,897 | | 44,188 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405153 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/11/2025 | 700 | 3,740,912 | 5344 | 81,561 | | | 81,561 | | 126,988 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510484 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/15/2026 | 935 | 5,561,380 | 5958 | | 205,017 | | 205,017 | | 235,491 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408344 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/22/2025 | 146 | 875,847 | 5851 | 21,396 | | | 21,396 | | 24,545 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505647 | | N/A | Equity/Index | TOCC- | 03/18/2025 | 03/18/2026 | 200 | 1,122,932 | 5615 | | 24,707 | | 24,707 | | 32,259 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406882 | | N/A | Equity/Index | BAR- | 10/04/2024 | 09/19/2025 | 267 | 1,526,877 | 5703 | 84,556 | | | 84,556 | | 116,461 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407415 | | N/A | Equity/Index | TOCC- | 10/21/2024 | 10/21/2025 | 300 | 1,756,194 | 5854 | 34,427 | | | 34,427 | | 41,994 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404846 | | N/A | Equity/Index | BMO- | 07/29/2024 | 07/25/2025 | 60 | 328,909 | 5399 | 14,037 | | | 14,037 | | 22,126 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2502173 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/28/2026 | 267 | 1,620,957 | 6068 | | 88,815 | | 88,815 | | 92,184 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510839 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/26/2026 | 101 | 584,000 | 5803 | | 17,123 | | 17,123 | | 20,375 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501600 | | N/A | Equity/Index | BAR- | 01/27/2025 | 01/27/2026 | 516 | 3,100,000 | 6012 | | 92,444 | | 92,444 | | 102,237 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407109 | | N/A | Equity/Index | BAR- | 10/10/2024 | 10/10/2025 | 69 | 400,000 | 5780 | 9,703 | | | 9,703 | | 12,330 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502421 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/30/2026 | 519 | 3,134,526 | 6041 | | 185,703 | | 185,703 | | 198,769 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503313 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 2,093 | 12,800,000 | 6115 | | 809,097 | | 809,097 | | 795,773 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410536 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/04/2025 | 22 | 133,760 | 6086 | 3,425 | | | 3,425 | | 3,566 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408827 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/18/2025 | 100 | 589,300 | 5894 | 29,206 | | | 29,206 | | 35,550 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406661 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/29/2025 | 436 | 2,500,000 | 5738 | 93,850 | | | 93,850 | | 126,989 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407401 | | N/A | Equity/Index | BNP- | 10/18/2024 | 10/08/2025 | 89 | 521,867 | 5751 | 24,086 | | | 24,086 | | 29,449 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404232 | | N/A | Equity/Index | TOCC- | 07/09/2024 | 07/03/2025 | 800 | 4,464,416 | 5567 | 194,700 | | | 194,700 | | 334,194 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404844 | | N/A | Equity/Index | BMO- | 07/29/2024 | 07/24/2025 | 379 | 2,077,610 | 5427 | 125,760 | | | 125,760 | | 220,318 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502419 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/30/2026 | 124 | 748,904 | 6041 | | 40,295 | | 40,295 | | 43,404 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512490 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/12/2026 | 179 | 1,073,919 | 5977 | | 36,310 | | 36,310 | | 40,027 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511172 | | N/A | Equity/Index | TOCC- | 05/29/2025 | 05/29/2026 | 100 | 591,217 | 5912 | | 31,750 | | 31,750 | | 37,601 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410748 | | N/A | Equity/Index | BAR- | 12/19/2024 | 12/17/2025 | 1,840 | 10,890,960 | 6051 | 392,509 | | | 392,509 | | 454,568 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408621 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 167 | 980,000 | 5871 | 83,367 | | | 83,367 | | 89,521 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511503 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | 206 | 1,231,983 | 5912 | | 45,858 | | 45,858 | | 51,004 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502634 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/09/2026 | 500 | 3,012,995 | 6026 | | 136,493 | | 136,493 | | 148,194 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511789 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 25 | 150,149 | 5912 | | 3,424 | | 3,424 | | 3,656 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502397 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/16/2026 | 179 | 1,081,079 | 5997 | | 24,673 | | 24,673 | | 26,930 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406551 | | N/A | Equity/Index | BMO- | 09/25/2024 | 09/19/2025 | 925 | 5,286,375 | 5703 | 227,698 | | | 227,698 | | 318,044 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513045 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/25/2026 | 300 | 1,828,000 | 6092 | | 58,863 | | 58,863 | | 61,926 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503304 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 98 | 600,000 | 6115 | | 19,602 | | 19,602 | | 20,145 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406663 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/29/2025 | 87 | 500,000 | 5738 | 26,126 | | | 26,126 | | 36,286 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505609 | | N/A | Equity/Index | BAR- | 03/17/2025 | 03/13/2026 | 290 | 1,639,588 | 5522 | | 70,830 | | 70,830 | | 91,005 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507619 | | N/A | Equity/Index | TOCC- | 04/14/2025 | 04/14/2026 | 900 | 4,865,373 | 5406 | | 96,350 | | 96,350 | | 130,219 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509675 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/24/2026 | 38 | 214,972 | 5525 | | 7,857 | | 7,857 | | 9,970 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506952 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 12 | 61,200 | 5397 | | 1,359 | | 1,359 | | 2,396 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502409 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/05/2026 | 96 | 579,797 | 5942 | | 25,716 | | 25,716 | | 28,112 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406458 | | N/A | Equity/Index | RBC- | 09/23/2024 | 09/23/2025 | 227 | 1,300,000 | 5737 | 101,660 | | | 101,660 | | 130,531 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407764 | | N/A | Equity/Index | BAR- | 10/29/2024 | 10/24/2025 | 82 | 479,206 | 5808 | 30,077 | | | 30,077 | | 37,158 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408755 | | N/A | Equity/Index | BAR- | 11/19/2024 | 11/19/2025 | 186 | 1,100,000 | 5917 | 35,728 | | | 35,728 | | 42,479 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404624 | | N/A | Equity/Index | BAR | 07/22/2024 | 07/22/2025 | 809 | 4,500,000 | 5564 | 99,520 | | | 99,520 | | 154,089 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508366 | | N/A | Equity/Index | BAR | 04/24/2025 | 04/22/2026 | 61 | 332,145 | 5288 | | 18,820 | | 18,820 | | 26,226 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500196 | | N/A | Equity/Index | RBC | 01/03/2025 | 12/31/2025 | 50 | 297,263 | 6202 | | 6,893 | | 6,893 | | 7,928 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407930 | | N/A | Equity/Index | TOCC | 11/01/2024 | 11/03/2025 | 200 | 1,145,760 | 5729 | 35,979 | | | 35,979 | | 46,470 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406895 | | N/A | Equity/Index | BAR | 10/04/2024 | 10/01/2025 | 337 | 1,927,182 | 5709 | 112,416 | | | 112,416 | | 154,536 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409409 | | N/A | Equity/Index | BAR | 11/29/2024 | 11/28/2025 | 1,127 | 6,800,000 | 6032 | 429,967 | | | 429,967 | | 425,410 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502008 | | N/A | Equity/Index | BAR | 01/30/2025 | 01/02/2026 | 349 | 2,118,090 | 5942 | | 84,772 | | 84,772 | | 91,120 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507248 | | N/A | Equity/Index | NTX | 04/10/2025 | 03/13/2026 | 85 | 443,289 | 5639 | | 27,467 | | 27,467 | | 71,384 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406329 | | N/A | Equity/Index | TOCC | 09/18/2024 | 09/18/2025 | 100 | 561,826 | 5618 | 31,801 | | | 31,801 | | 48,096 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410207 | | N/A | Equity/Index | TOCC | 12/11/2024 | 12/11/2025 | 700 | 4,258,933 | 6084 | 95,841 | | | 95,841 | | 101,214 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503878 | | N/A | Equity/Index | RBC | 02/21/2025 | 12/12/2025 | 16 | 96,303 | 6051 | | 6,669 | | 6,669 | | 6,777 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509525 | | N/A | Equity/Index | BAR | 05/08/2025 | 05/01/2026 | 70 | 399,706 | 5687 | | 14,848 | | 14,848 | | 19,069 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404526 | | N/A | Equity/Index | BAR | 07/18/2024 | 07/18/2025 | 613 | 3,400,000 | 5545 | 65,994 | | | 65,994 | | 100,546 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404509 | | N/A | Equity/Index | BMO | 07/17/2024 | 07/17/2025 | 1,951 | 10,900,000 | 5588 | 440,367 | | | 440,367 | | 737,088 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406330 | | N/A | Equity/Index | TOCC | 09/18/2024 | 09/18/2025 | 500 | 2,809,130 | 5618 | 161,533 | | | 161,533 | | 244,934 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408914 | | N/A | Equity/Index | BAR | 11/21/2024 | 11/19/2025 | 1 | 5,956 | 5917 | 192 | | | 192 | | 222 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408364 | | N/A | Equity/Index | BNP | 11/08/2024 | 11/05/2025 | 405 | 2,429,575 | 5783 | 151,656 | | | 151,656 | | 170,654 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407061 | | N/A | Equity/Index | BMO | 10/08/2024 | 10/03/2025 | 123 | 704,544 | 5700 | 29,163 | | | 29,163 | | 38,706 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501890 | | N/A | Equity/Index | TOCC | 01/30/2025 | 01/30/2026 | 800 | 4,856,936 | 6071 | | 219,060 | | 219,060 | | 228,829 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501004 | | N/A | Equity/Index | BMO | 01/17/2025 | 01/20/2026 | 100 | 600,000 | 5997 | | 11,934 | | 11,934 | | 12,935 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513346 | | N/A | Equity/Index | BAR | 06/30/2025 | 06/30/2026 | 199 | 1,235,000 | 6205 | | 42,780 | | 42,780 | | 42,556 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509628 | | N/A | Equity/Index | BAR | 05/09/2025 | 05/11/2026 | 200 | 1,133,000 | 5660 | | 40,935 | | 40,935 | | 53,905 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405946 | | N/A | Equity/Index | BAR | 09/05/2024 | 09/02/2025 | 79 | 433,775 | 5648 | 11,672 | | | 11,672 | | 18,773 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409015 | | N/A | Equity/Index | BAR | 11/22/2024 | 11/14/2025 | 120 | 716,310 | 5949 | 39,840 | | | 39,840 | | 44,283 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411145 | | N/A | Equity/Index | BNP | 12/24/2024 | 12/18/2025 | 154 | 926,965 | 5872 | 93,304 | | | 93,304 | | 87,469 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502167 | | N/A | Equity/Index | RBC | 01/31/2025 | 01/29/2026 | 440 | 2,671,240 | 6039 | | 149,965 | | 149,965 | | 156,521 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405976 | | N/A | Equity/Index | TOCC | 09/06/2024 | 09/05/2025 | 300 | 1,622,526 | 5408 | 86,384 | | | 86,384 | | 141,204 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500437 | | N/A | Equity/Index | RBC | 01/07/2025 | 01/07/2026 | 118 | 696,684 | 5962 | | 54,592 | | 54,592 | | 61,509 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510704 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/08/2026 | 15 | 87,965 | 5664 | | 5,312 | | 5,312 | | 6,207 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405943 | | N/A | Equity/Index | BAR | 09/05/2024 | 09/05/2025 | 436 | 2,400,000 | 5503 | 137,377 | | | 137,377 | | 219,020 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411016 | | N/A | Equity/Index | TOCC | 12/23/2024 | 12/23/2025 | 1,300 | 7,766,291 | 5974 | 333,964 | | | 333,964 | | 370,547 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408169 | | N/A | Equity/Index | BAR | 11/06/2024 | 11/04/2025 | 1,116 | 6,606,720 | 5713 | 429,135 | | | 429,135 | | 505,633 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511788 | | N/A | Equity/Index | BMO | 06/06/2025 | 05/29/2026 | 96 | 576,571 | 6196 | | 5,165 | | 5,165 | | 5,419 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406245 | | N/A | Equity/Index | RBC | 09/13/2024 | 09/10/2025 | 437 | 2,457,234 | 5496 | 155,013 | | | 155,013 | | 227,480 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2504777 | | N/A | Equity/Index | TOCC- | 03/06/2025 | 03/06/2026 | 600 | 3,443,112 | 5739 | | 75,069 | | 75,069 | | 93,404 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407400 | | N/A | Equity/Index | BNP- | 10/18/2024 | 10/08/2025 | 88 | 516,003 | 5751 | 13,966 | | | 13,966 | | 17,012 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405400 | | N/A | Equity/Index | RBC- | 08/16/2024 | 08/08/2025 | 100 | 554,779 | 5344 | 20,303 | | | 20,303 | | 28,352 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505692 | | N/A | Equity/Index | BAR- | 03/18/2025 | 03/13/2026 | 950 | 5,336,815 | 5639 | | 291,337 | | 291,337 | | 414,507 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410436 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/10/2025 | 42 | 254,262 | 6035 | 16,703 | | | 16,703 | | 16,226 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501251 | | N/A | Equity/Index | BMO- | 01/21/2025 | 01/16/2026 | 5 | 30,243 | 5937 | | 2,132 | | 2,132 | | 2,251 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510740 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/19/2026 | 15 | 87,965 | 5964 | | 1,832 | | 1,832 | | 2,164 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408785 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/20/2025 | 100 | 591,711 | 5917 | 19,942 | | | 19,942 | | 23,605 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504577 | | N/A | Equity/Index | BAR- | 03/03/2025 | 03/03/2026 | 205 | 1,200,000 | 5850 | | 74,281 | | 74,281 | | 93,590 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509400 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/17/2026 | 764 | 4,274,122 | 5675 | | 237,352 | | 237,352 | | 359,765 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407540 | | N/A | Equity/Index | BMO- | 10/24/2024 | 10/22/2025 | 626 | 3,623,758 | 5851 | 142,953 | | | 142,953 | | 185,371 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512680 | | N/A | Equity/Index | TOCC- | 06/20/2025 | 06/22/2026 | 200 | 1,193,568 | 5968 | | 106,588 | | 106,588 | | 135,520 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411216 | | N/A | Equity/Index | BMO- | 12/26/2024 | 12/23/2025 | 13 | 79,014 | 5974 | 5,235 | | | 5,235 | | 5,417 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405092 | | N/A | Equity/Index | BNP- | 08/07/2024 | 08/05/2025 | 341 | 1,809,346 | 5186 | 97,772 | | | 97,772 | | 155,712 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409570 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/19/2025 | 25 | 151,188 | 5917 | 14,404 | | | 14,404 | | 12,532 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407634 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/27/2025 | 121 | 700,000 | 5808 | 41,454 | | | 41,454 | | 53,105 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407995 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/31/2025 | 360 | 2,059,074 | 5705 | 121,421 | | | 121,421 | | 164,747 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409011 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/13/2025 | 75 | 447,694 | 5985 | 24,334 | | | 24,334 | | 26,726 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501994 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/31/2025 | 64 | 388,418 | 5882 | | 24,074 | | 24,074 | | 25,730 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406061 | | N/A | Equity/Index | RBC- | 09/09/2024 | 08/26/2025 | 134 | 730,305 | 5617 | 47,171 | | | 47,171 | | 86,605 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510238 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/14/2026 | 36 | 213,084 | 5893 | | 14,980 | | 14,980 | | 18,447 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408918 | | N/A | Equity/Index | BAR- | 11/21/2024 | 11/19/2025 | 10 | 59,563 | 5917 | 3,689 | | | 3,689 | | 4,125 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502836 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/04/2026 | 699 | 4,239,924 | 6038 | | 237,751 | | 237,751 | | 250,082 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503137 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/30/2026 | 54 | 326,592 | 6041 | | 14,849 | | 14,849 | | 15,869 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510487 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/15/2026 | 827 | 4,918,996 | 5958 | | 266,013 | | 266,013 | | 315,317 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512816 | | N/A | Equity/Index | BAR- | 06/23/2025 | 06/23/2026 | 297 | 1,790,000 | 6025 | | 39,561 | | 39,561 | | 43,011 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405736 | | N/A | Equity/Index | SG- | 08/28/2024 | 08/26/2025 | 26 | 145,314 | 5617 | 9,905 | | | 9,905 | | 15,404 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511539 | | N/A | Equity/Index | CITI- | 06/04/2025 | 06/04/2026 | 400 | 2,388,000 | 5971 | | 142,898 | | 142,898 | | 167,047 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504414 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/17/2026 | 11 | 64,223 | 6115 | | 3,065 | | 3,065 | | 4,173 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506250 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/17/2026 | 252 | 1,437,622 | 5863 | | 57,791 | | 57,791 | | 82,313 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510005 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 44 | 259,052 | 5664 | | 10,659 | | 10,659 | | 12,087 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512174 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/05/2026 | 382 | 2,308,159 | 6000 | | 99,622 | | 99,622 | | 108,818 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405041 | | N/A | Equity/Index | RBC- | 08/05/2024 | 08/01/2025 | 7,065 | 36,848,779 | 5347 | 1,399,153 | | | 1,399,153 | | 2,533,428 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512154 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/01/2026 | 47 | 283,988 | 5912 | | 13,501 | | 13,501 | | 14,639 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2411263 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 134 | 800,000 | 5971 | 27,487 | | | 27,487 | | 30,855 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406249 | | N/A | Equity/Index | RBC- | 09/13/2024 | 09/11/2025 | 234 | 1,315,773 | 5554 | 81,336 | | | 81,336 | | 122,297 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500934 | | N/A | Equity/Index | SG- | 01/16/2025 | 01/16/2026 | 606 | 3,600,000 | 5937 | | 211,318 | | 211,318 | | 249,177 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503553 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/13/2026 | 168 | 1,030,512 | 6115 | | 66,278 | | 66,278 | | 63,558 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405638 | | N/A | Equity/Index | SG- | 08/23/2024 | 07/31/2025 | 150 | 840,086 | 5522 | 36,401 | | | 36,401 | | 54,831 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406713 | | N/A | Equity/Index | RBC- | 09/30/2024 | 09/30/2025 | 121 | 700,000 | 5762 | 17,864 | | | 17,864 | | 23,317 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507243 | | N/A | Equity/Index | NTX- | 04/10/2025 | 03/31/2026 | 159 | 829,212 | 5992 | | 29,849 | | 29,849 | | 92,607 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507245 | | N/A | Equity/Index | NTX- | 04/10/2025 | 04/07/2026 | 235 | 1,225,565 | 5062 | | 156,971 | | 156,971 | | 318,171 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506117 | | N/A | Equity/Index | BAR- | 03/25/2025 | 03/25/2026 | 2,804 | 16,200,000 | 5777 | | 694,339 | | 694,339 | | 893,575 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502396 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/16/2026 | 26 | 157,028 | 6328 | | 4,276 | | 4,276 | | 4,453 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410547 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | 65 | 395,200 | 6075 | 25,841 | | | 25,841 | | 23,641 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511189 | | N/A | Equity/Index | NTX- | 05/29/2025 | 05/27/2026 | 11 | 64,958 | 5922 | | 3,863 | | 3,863 | | 4,676 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405089 | | N/A | Equity/Index | BNP- | 08/07/2024 | 08/05/2025 | 169 | 896,714 | 5186 | 26,983 | | | 26,983 | | 40,564 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503892 | | N/A | Equity/Index | RBC- | 02/21/2025 | 09/10/2025 | 32 | 192,606 | 5900 | | 13,481 | | 13,481 | | 13,272 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406909 | | N/A | Equity/Index | TOCC- | 10/04/2024 | 10/01/2025 | 200 | 1,143,952 | 5709 | 98,476 | | | 98,476 | | 121,561 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508886 | | N/A | Equity/Index | NTX- | 05/01/2025 | 05/01/2026 | 196 | 1,100,000 | 5604 | | 64,019 | | 64,019 | | 90,233 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510334 | | N/A | Equity/Index | BAR- | 05/16/2025 | 05/12/2026 | 221 | 1,314,287 | 6205 | | 81,443 | | 81,443 | | 106,032 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507849 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/17/2026 | 8,100 | 43,318,140 | 5283 | | 1,694,646 | | 1,694,646 | | 2,539,169 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512431 | | N/A | Equity/Index | RBC- | 06/16/2025 | 06/12/2026 | 681 | 4,112,116 | 6045 | | 163,726 | | 163,726 | | 179,508 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504761 | | N/A | Equity/Index | NTX- | 03/05/2025 | 02/27/2026 | 390 | 2,262,394 | 5955 | | 162,170 | | 162,170 | | 226,289 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510831 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/22/2026 | 1,913 | 11,100,000 | 5803 | | 486,632 | | 486,632 | | 595,748 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404511 | | N/A | Equity/Index | BMO- | 07/17/2024 | 07/17/2025 | 286 | 1,600,000 | 5588 | 87,997 | | | 87,997 | | 153,591 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512235 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 202 | 1,209,000 | 5977 | | 71,453 | | 71,453 | | 82,407 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505260 | | N/A | Equity/Index | TOCC- | 03/13/2025 | 03/13/2026 | 200 | 1,104,304 | 5522 | | 20,321 | | 20,321 | | 27,107 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511732 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/08/2026 | 200 | 1,200,072 | 6000 | | 38,525 | | 38,525 | | 42,757 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512696 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 2,105 | 12,560,000 | 5968 | | 552,513 | | 552,513 | | 624,933 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404582 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/18/2025 | 200 | 1,101,000 | 5505 | 54,503 | | | 54,503 | | 94,713 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407064 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/03/2025 | 113 | 647,264 | 5700 | 39,770 | | | 39,770 | | 53,941 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505018 | | N/A | Equity/Index | BMO- | 03/07/2025 | 03/03/2026 | 349 | 2,011,723 | 6240 | | 84,587 | | 84,587 | | 134,190 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406683 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/23/2025 | 51 | 293,327 | 5719 | 17,725 | | | 17,725 | | 24,336 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408752 | | N/A | Equity/Index | BAR- | 11/19/2024 | 11/19/2025 | 761 | 4,500,000 | 5917 | 101,111 | | | 101,111 | | 119,562 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406395 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/19/2025 | 1,017 | 5,800,000 | 5703 | 112,226 | | | 112,226 | | 150,636 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408664 | | N/A | Equity/Index | BAR- | 11/15/2024 | 11/13/2025 | 220 | 1,291,906 | 5985 | 48,796 | | | 48,796 | | 59,660 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510580 | | N/A | Equity/Index | BAR | 05/21/2025 | 03/17/2026 | 149 | 871,754 | 6036 | | 54,033 | | 54,033 | | 80,587 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507622 | | N/A | Equity/Index | TOCC | 04/14/2025 | 04/14/2026 | 2,100 | 11,352,537 | 5406 | | 465,477 | | 465,477 | | 661,764 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500630 | | N/A | Equity/Index | TOCC | 01/13/2025 | 01/13/2026 | 800 | 4,668,976 | 5836 | | 303,028 | | 303,028 | | 382,079 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500551 | | N/A | Equity/Index | BAR | 01/10/2025 | 01/12/2026 | 309 | 1,800,000 | 5827 | | 56,068 | | 56,068 | | 68,390 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511246 | | N/A | Equity/Index | TOCC | 05/30/2025 | 06/01/2026 | 700 | 4,138,183 | 5912 | | 205,678 | | 205,678 | | 242,341 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408343 | | N/A | Equity/Index | BNP | 11/08/2024 | 10/21/2025 | 108 | 647,887 | 5854 | 38,601 | | | 38,601 | | 42,987 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509034 | | N/A | Equity/Index | BAR | 05/02/2025 | 05/01/2026 | 1,178 | 6,700,000 | 5687 | | 407,630 | | 407,630 | | 554,627 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504013 | | N/A | Equity/Index | TOCC | 02/25/2025 | 02/25/2026 | 100 | 595,525 | 5955 | | 11,377 | | 11,377 | | 12,740 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407399 | | N/A | Equity/Index | BNP | 10/18/2024 | 10/06/2025 | 137 | 803,323 | 5751 | 38,176 | | | 38,176 | | 46,759 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503052 | | N/A | Equity/Index | BAR | 02/12/2025 | 02/12/2026 | 496 | 3,000,000 | 6052 | | 134,010 | | 134,010 | | 146,142 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504753 | | N/A | Equity/Index | BAR | 03/05/2025 | 03/03/2026 | 323 | 1,868,232 | 5850 | | 54,613 | | 54,613 | | 68,890 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509064 | | N/A | Equity/Index | BAR | 05/02/2025 | 04/30/2026 | 75 | 427,391 | 5569 | | 19,299 | | 19,299 | | 24,259 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509991 | | N/A | Equity/Index | NTX | 05/13/2025 | 05/07/2026 | 211 | 1,242,273 | 5631 | | 76,116 | | 76,116 | | 88,675 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501529 | | N/A | Equity/Index | BMO | 01/24/2025 | 01/22/2026 | 202 | 1,230,867 | 6086 | | 28,549 | | 28,549 | | 29,299 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500092 | | N/A | Equity/Index | TOCC | 01/03/2025 | 01/02/2026 | 100 | 594,247 | 5942 | | 36,133 | | 36,133 | | 41,250 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508542 | | N/A | Equity/Index | BMO | 04/25/2025 | 04/17/2026 | 75 | 414,356 | 5283 | | 12,586 | | 12,586 | | 15,962 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410041 | | N/A | Equity/Index | BAR | 12/09/2024 | 12/09/2025 | 50 | 300,000 | 6053 | 8,939 | | | 8,939 | | 9,565 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510012 | | N/A | Equity/Index | NTX | 05/13/2025 | 05/11/2026 | 131 | 771,269 | 5660 | | 31,857 | | 31,857 | | 36,099 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410698 | | N/A | Equity/Index | BMO | 12/18/2024 | 12/18/2025 | 136 | 800,000 | 5872 | 69,570 | | | 69,570 | | 77,553 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404541 | | N/A | Equity/Index | TOCC | 07/18/2024 | 07/03/2025 | 100 | 555,562 | 5567 | 16,095 | | | 16,095 | | 26,516 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503461 | | N/A | Equity/Index | BAR | 02/18/2025 | 02/13/2026 | 324 | 1,980,693 | 6115 | | 117,408 | | 117,408 | | 116,244 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407670 | | N/A | Equity/Index | TOCC | 10/28/2024 | 10/28/2025 | 200 | 1,164,704 | 5824 | 35,059 | | | 35,059 | | 43,471 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406080 | | N/A | Equity/Index | TOCC | 09/10/2024 | 09/10/2025 | 800 | 4,396,416 | 5496 | 96,660 | | | 96,660 | | 140,912 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408968 | | N/A | Equity/Index | TOCC | 11/22/2024 | 11/21/2025 | 800 | 4,775,472 | 5969 | 142,324 | | | 142,324 | | 161,494 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406404 | | N/A | Equity/Index | BAR | 09/20/2024 | 09/19/2025 | 526 | 3,000,000 | 5703 | 130,620 | | | 130,620 | | 184,626 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408965 | | N/A | Equity/Index | TOCC | 11/22/2024 | 11/21/2025 | 900 | 5,372,406 | 5969 | 120,893 | | | 120,893 | | 138,108 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411509 | | N/A | Equity/Index | RBC | 12/30/2024 | 12/19/2025 | 15 | 88,793 | 6254 | 4,256 | | | 4,256 | | 4,392 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501942 | | N/A | Equity/Index | BAR | 01/30/2025 | 12/19/2025 | 21 | 127,450 | 5931 | | 7,489 | | 7,489 | | 7,975 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507856 | | N/A | Equity/Index | TOCC | 04/17/2025 | 04/17/2026 | 2,600 | 13,735,020 | 5283 | | 810,409 | | 810,409 | | 1,273,995 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408484 | | N/A | Equity/Index | BAR | 11/12/2024 | 11/06/2025 | 43 | 257,336 | 5929 | 17,848 | | | 17,848 | | 18,740 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511715 | | N/A | Equity/Index | TOCC | 06/06/2025 | 06/05/2026 | 100 | 600,036 | 6000 | | 14,163 | | 14,163 | | 15,590 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404116 | | N/A | Equity/Index | BOA | 07/03/2024 | 07/01/2025 | 972 | 5,371,943 | 5475 | 330,742 | | | 330,742 | | 599,843 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500552 | | N/A | Equity/Index | BAR | 01/10/2025 | 01/12/2026 | 807 | 4,700,000 | 5827 | | 205,250 | | 205,250 | | 253,912 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406744 | | N/A | Equity/Index | BAR- | 10/01/2024 | 09/26/2025 | 34 | 194,407 | 5928 | 7,329 | | | 7,329 | | 10,555 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408349 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/24/2025 | 143 | 857,850 | 5808 | 41,368 | | | 41,368 | | 47,143 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409956 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/08/2025 | 296 | 1,800,000 | 6090 | 112,806 | | | 112,806 | | 103,756 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506497 | | N/A | Equity/Index | BAR- | 03/31/2025 | 03/31/2026 | 1,390 | 7,800,000 | 5612 | | 465,582 | | 465,582 | | 668,641 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405185 | | N/A | Equity/Index | BAR- | 08/09/2024 | 08/06/2025 | 100 | 531,444 | 5240 | 13,071 | | | 13,071 | | 19,834 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509995 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 1,079 | 6,352,666 | 5660 | | 258,313 | | 258,313 | | 292,503 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503106 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/21/2026 | 63 | 381,024 | 6049 | | 14,091 | | 14,091 | | 15,102 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409938 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/05/2025 | 115 | 700,000 | 6090 | 41,182 | | | 41,182 | | 38,666 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407108 | | N/A | Equity/Index | BAR- | 10/10/2024 | 10/10/2025 | 848 | 4,900,000 | 5780 | 111,478 | | | 111,478 | | 141,370 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404281 | | N/A | Equity/Index | BMO- | 07/10/2024 | 07/08/2025 | 120 | 674,520 | 5573 | 22,716 | | | 22,716 | | 35,988 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404981 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/01/2025 | 224 | 1,200,000 | 5347 | 37,512 | | | 37,512 | | 61,476 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406876 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/06/2025 | 417 | 2,400,000 | 5751 | 140,158 | | | 140,158 | | 188,632 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407648 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/17/2025 | 89 | 519,876 | 5865 | 28,733 | | | 28,733 | | 35,787 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509028 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/01/2026 | 2,374 | 13,500,000 | 5687 | | 555,936 | | 555,936 | | 726,395 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404115 | | N/A | Equity/Index | BOA- | 07/03/2024 | 07/01/2025 | 839 | 4,636,893 | 5475 | 241,942 | | | 241,942 | | 412,894 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510112 | | N/A | Equity/Index | NGFP- | 05/15/2025 | 05/15/2026 | 100 | 589,000 | 5917 | | 52,992 | | 52,992 | | 68,641 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405549 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/22/2025 | 284 | 1,600,000 | 5635 | 132,608 | | | 132,608 | | 177,967 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504757 | | N/A | Equity/Index | BAR- | 03/05/2025 | 03/03/2026 | 1,168 | 6,755,712 | 5850 | | 365,245 | | 365,245 | | 481,068 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408644 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 545 | 3,200,000 | 5871 | 139,521 | | | 139,521 | | 170,050 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410122 | | N/A | Equity/Index | BMO- | 12/09/2024 | 09/25/2025 | 18 | 108,968 | 5722 | 12,183 | | | 12,183 | | 10,650 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508106 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/15/2026 | 20 | 102,657 | 5397 | | 4,936 | | 4,936 | | 9,372 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505446 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/16/2026 | 887 | 5,000,000 | 5639 | | 99,549 | | 99,549 | | 129,426 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407653 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/22/2025 | 576 | 3,364,589 | 5851 | 190,218 | | | 190,218 | | 236,726 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405504 | | N/A | Equity/Index | RBC- | 08/22/2024 | 08/22/2025 | 54 | 300,000 | 5571 | 9,315 | | | 9,315 | | 13,742 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409580 | | N/A | Equity/Index | TOCC- | 12/04/2024 | 12/04/2025 | 100 | 608,649 | 6086 | 18,991 | | | 18,991 | | 19,466 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510843 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/26/2026 | 302 | 1,753,000 | 5803 | | 96,379 | | 96,379 | | 120,627 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411690 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/09/2025 | 33 | 194,139 | 6053 | 4,433 | | | 4,433 | | 5,344 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501010 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/20/2026 | 100 | 600,000 | 5997 | | 37,862 | | 37,862 | | 41,855 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500040 | | N/A | Equity/Index | BAR- | 01/02/2025 | 12/30/2025 | 17 | 100,334 | 5907 | | 5,447 | | 5,447 | | 6,479 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509529 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/06/2026 | 205 | 1,170,568 | 5607 | | 23,507 | | 23,507 | | 28,819 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410312 | | N/A | Equity/Index | BAR- | 12/12/2024 | 12/10/2025 | 17 | 103,076 | 6035 | 3,082 | | | 3,082 | | 3,284 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407160 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 1,066 | 6,200,000 | 5815 | 121,515 | | | 121,515 | | 152,225 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404484 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/11/2025 | 506 | 2,863,960 | 5585 | 174,393 | | | 174,393 | | 290,788 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2508235 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/17/2026 | 63 | 329,785 | 5450 | | 10,759 | | 10,759 | | 17,267 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505876 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/23/2026 | 194 | 1,100,000 | 5668 | | 63,481 | | 63,481 | | 89,043 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404515 | | N/A | Equity/Index | BMO- | 07/17/2024 | 07/15/2025 | 46 | 257,508 | 5631 | 12,979 | | | 12,979 | | 22,910 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511097 | | N/A | Equity/Index | TOCC- | 05/28/2025 | 05/28/2026 | 900 | 5,299,695 | 5889 | | 116,609 | | 116,609 | | 134,769 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500922 | | N/A | Equity/Index | BAR- | 01/15/2025 | 01/13/2026 | 71 | 423,071 | 5836 | | 29,633 | | 29,633 | | 33,850 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512226 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 202 | 1,209,000 | 5977 | | 41,227 | | 41,227 | | 45,966 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513108 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/24/2026 | 746 | 4,576,710 | 6092 | | 252,625 | | 252,625 | | 262,937 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410108 | | N/A | Equity/Index | BMO- | 12/09/2024 | 09/26/2025 | 31 | 187,666 | 6057 | 13,372 | | | 13,372 | | 9,733 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406749 | | N/A | Equity/Index | BAR- | 10/01/2024 | 09/26/2025 | 27 | 154,382 | 5745 | 4,785 | | | 4,785 | | 6,435 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407899 | | N/A | Equity/Index | BNP- | 11/01/2024 | 10/31/2025 | 576 | 3,300,000 | 5729 | 286,013 | | | 286,013 | | 365,208 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513395 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/26/2026 | 51 | 315,305 | 6141 | | 14,048 | | 14,048 | | 14,156 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409006 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/11/2025 | 57 | 340,247 | 6001 | 17,717 | | | 17,717 | | 19,452 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502377 | | N/A | Equity/Index | TOCC- | 02/04/2025 | 02/04/2026 | 100 | 603,788 | 6038 | | 18,840 | | 18,840 | | 20,303 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407518 | | N/A | Equity/Index | BMO- | 10/24/2024 | 10/24/2025 | 861 | 5,000,000 | 5810 | 98,548 | | | 98,548 | | 122,210 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509396 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/17/2026 | 570 | 3,188,808 | 5675 | | 111,834 | | 111,834 | | 157,304 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501963 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | 226 | 1,371,600 | 5971 | | 80,002 | | 80,002 | | 84,634 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509863 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/08/2026 | 388 | 2,262,936 | 5664 | | 81,034 | | 81,034 | | 94,960 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408444 | | N/A | Equity/Index | BAR- | 11/11/2024 | 11/07/2025 | 23 | 138,089 | 5973 | 4,699 | | | 4,699 | | 5,332 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406677 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/19/2025 | 80 | 460,120 | 5703 | 17,838 | | | 17,838 | | 23,839 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411046 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/19/2025 | 55 | 327,085 | 5867 | 19,325 | | | 19,325 | | 21,834 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507183 | | N/A | Equity/Index | BAR- | 04/10/2025 | 04/10/2026 | 721 | 3,800,000 | 5268 | | 222,033 | | 222,033 | | 340,783 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408985 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/24/2025 | 100 | 596,934 | 5969 | 27,043 | | | 27,043 | | 30,569 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510001 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 31 | 182,514 | 5660 | | 14,194 | | 14,194 | | 17,025 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410565 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/09/2025 | 9 | 54,720 | 6406 | 441 | | | 441 | | 405 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510676 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/05/2026 | 27 | 158,336 | 5650 | | 3,468 | | 3,468 | | 3,894 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406886 | | N/A | Equity/Index | BAR- | 10/04/2024 | 09/23/2025 | 98 | 560,427 | 5719 | 24,405 | | | 24,405 | | 33,132 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508343 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/16/2026 | 225 | 1,225,125 | 5276 | | 47,207 | | 47,207 | | 63,499 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404977 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/01/2025 | 542 | 2,900,000 | 5347 | 60,726 | | | 60,726 | | 96,582 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506826 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 132 | 674,315 | 5671 | | 16,658 | | 16,658 | | 35,846 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503170 | | N/A | Equity/Index | NTX- | 02/13/2025 | 02/13/2026 | 785 | 4,800,000 | 6115 | | 306,719 | | 306,719 | | 296,306 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500010 | | N/A | Equity/Index | TOCC- | 01/02/2025 | 01/02/2026 | 600 | 3,521,130 | 5869 | | 209,169 | | 209,169 | | 254,116 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513380 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/18/2026 | 206 | 1,273,585 | 5968 | | 61,421 | | 61,421 | | 61,889 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404807 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/14/2025 | 67 | 365,597 | 5615 | 15,585 | | | 15,585 | | 31,902 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2411534 | | N/A | Equity/Index | TOCC- | 12/31/2024 | 12/31/2025 | 1,100 | 6,469,793 | 5882 | 145,591 | | | 145,591 | | 171,227 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500549 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/12/2026 | 1,321 | 7,700,000 | 5827 | | 172,552 | | 172,552 | | 208,340 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505685 | | N/A | Equity/Index | BAR- | 03/18/2025 | 03/13/2026 | 198 | 1,112,305 | 5522 | | 66,578 | | 66,578 | | 90,816 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407238 | | N/A | Equity/Index | TOCC- | 10/15/2024 | 10/15/2025 | 1,100 | 6,396,786 | 5815 | 143,952 | | | 143,952 | | 181,017 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406410 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/19/2025 | 403 | 2,300,000 | 5703 | 130,296 | | | 130,296 | | 188,914 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513051 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/23/2026 | 181 | 1,103,376 | 6025 | | 25,072 | | 25,072 | | 26,087 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406740 | | N/A | Equity/Index | BAR- | 10/01/2024 | 09/25/2025 | 30 | 171,535 | 5722 | 4,609 | | | 4,609 | | 6,128 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500586 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/07/2026 | 186 | 1,083,190 | 5909 | | 56,747 | | 56,747 | | 72,274 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407445 | | N/A | Equity/Index | BAR- | 10/21/2024 | 10/16/2025 | 56 | 327,250 | 6036 | 12,164 | | | 12,164 | | 15,067 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508756 | | N/A | Equity/Index | BAR- | 04/29/2025 | 04/29/2026 | 108 | 600,000 | 5561 | | 17,580 | | 17,580 | | 23,670 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501685 | | N/A | Equity/Index | SG- | 01/27/2025 | 01/21/2026 | 478 | 2,867,164 | 6049 | | 220,626 | | 220,626 | | 227,097 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511599 | | N/A | Equity/Index | CITI- | 06/05/2025 | 06/05/2026 | 603 | 3,582,000 | 5939 | | 156,535 | | 156,535 | | 181,526 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505429 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 195 | 1,100,000 | 5639 | | 20,570 | | 20,570 | | 26,771 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504252 | | N/A | Equity/Index | NTX- | 02/27/2025 | 02/20/2026 | 469 | 2,757,232 | 6013 | | 195,259 | | 195,259 | | 247,859 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504429 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/24/2026 | 22 | 128,446 | 5983 | | 4,451 | | 4,451 | | 5,594 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500502 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/09/2026 | 600 | 3,550,950 | 5918 | | 229,401 | | 229,401 | | 267,127 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507776 | | N/A | Equity/Index | NTX- | 04/16/2025 | 04/09/2026 | 106 | 555,546 | 5801 | | 25,760 | | 25,760 | | 77,862 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404836 | | N/A | Equity/Index | BNP- | 07/29/2024 | 07/23/2025 | 254 | 1,385,694 | 5556 | 100,449 | | | 100,449 | | 169,418 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405156 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/11/2025 | 200 | 1,068,832 | 5344 | 32,495 | | | 32,495 | | 51,584 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409364 | | N/A | Equity/Index | BMO- | 11/27/2024 | 11/25/2025 | 150 | 899,550 | 5987 | 75,488 | | | 75,488 | | 67,883 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513229 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/26/2026 | 995 | 6,141,000 | 6173 | | 305,205 | | 305,205 | | 311,032 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500219 | | N/A | Equity/Index | TOCC- | 01/06/2025 | 01/06/2026 | 200 | 1,195,076 | 5975 | | 39,201 | | 39,201 | | 44,054 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504398 | | N/A | Equity/Index | BAR- | 02/28/2025 | 03/02/2026 | 202 | 1,200,000 | 5955 | | 35,401 | | 35,401 | | 40,611 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511066 | | N/A | Equity/Index | BAR- | 05/27/2025 | 05/22/2026 | 62 | 366,746 | 5842 | | 24,923 | | 24,923 | | 29,736 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505496 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/12/2026 | 53 | 298,318 | 5599 | | 15,974 | | 15,974 | | 21,959 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511535 | | N/A | Equity/Index | CITI- | 06/04/2025 | 06/04/2026 | 100 | 597,000 | 5971 | | 17,415 | | 17,415 | | 19,616 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407053 | | N/A | Equity/Index | BNP- | 10/08/2024 | 10/08/2025 | 87 | 500,000 | 5751 | 16,510 | | | 16,510 | | 21,509 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407290 | | N/A | Equity/Index | BAR- | 10/17/2024 | 10/17/2025 | 924 | 5,400,000 | 5841 | 240,303 | | | 240,303 | | 304,616 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408480 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/12/2025 | 50 | 300,000 | 5984 | 13,412 | | | 13,412 | | 15,091 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509850 | | N/A | Equity/Index | BAR- | 05/12/2025 | 05/12/2026 | 97 | 566,000 | 5844 | | 33,536 | | 33,536 | | 42,743 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405500 | | N/A | Equity/Index | RBC- | 08/22/2024 | 08/22/2025 | 377 | 2,100,000 | 5571 | 40,887 | | | 40,887 | | 58,508 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510595 | | N/A | Equity/Index | TOCC- | 05/22/2025 | 05/22/2026 | 600 | 3,505,206 | 5842 | | 76,773 | | 76,773 | | 90,231 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410736 | | N/A | Equity/Index | TOCC- | 12/19/2024 | 12/19/2025 | 100 | 586,708 | 5867 | 16,664 | | | 16,664 | | 19,917 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411500 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/26/2025 | 125 | 739,941 | 5992 | 55,796 | | | 55,796 | | 60,495 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404551 | | N/A | Equity/Index | TOCC- | 07/18/2024 | 07/14/2025 | 100 | 555,562 | 5615 | 15,347 | | | 15,347 | | 25,946 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502705 | | N/A | Equity/Index | BAR- | 02/07/2025 | 02/05/2026 | 527 | 3,175,702 | 6061 | | 173,615 | | 173,615 | | 187,763 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506659 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/02/2026 | 204 | 1,100,000 | 5397 | | 19,899 | | 19,899 | | 27,406 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502021 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/27/2026 | 166 | 1,007,458 | 6012 | | 56,877 | | 56,877 | | 59,932 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408787 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/20/2025 | 800 | 4,733,688 | 5917 | 275,980 | | | 275,980 | | 321,242 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405715 | | N/A | Equity/Index | BAR- | 08/28/2024 | 08/28/2025 | 1,055 | 5,900,000 | 5592 | 131,986 | | | 131,986 | | 188,054 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502839 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/05/2026 | 128 | 776,410 | 6061 | | 25,238 | | 25,238 | | 26,915 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408425 | | N/A | Equity/Index | TOCC- | 11/11/2024 | 11/11/2025 | 800 | 4,801,080 | 6001 | 107,076 | | | 107,076 | | 121,526 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507504 | | N/A | Equity/Index | CITI- | 04/11/2025 | 04/09/2026 | 27 | 144,549 | 5457 | | 3,760 | | 3,760 | | 5,385 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505932 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/19/2026 | 153 | 864,366 | 5675 | | 31,253 | | 31,253 | | 41,968 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500960 | | N/A | Equity/Index | BAR- | 01/16/2025 | 01/14/2026 | 210 | 1,249,960 | 5843 | | 29,350 | | 29,350 | | 33,105 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510824 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/22/2026 | 1,309 | 7,595,000 | 5803 | | 168,685 | | 168,685 | | 197,521 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404355 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/11/2025 | 232 | 1,300,000 | 5615 | 41,977 | | | 41,977 | | 68,049 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511469 | | N/A | Equity/Index | RBC- | 06/03/2025 | 06/03/2026 | 199 | 1,187,000 | 5970 | | 34,720 | | 34,720 | | 39,034 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511826 | | N/A | Equity/Index | RBC- | 06/06/2025 | 03/13/2026 | 25 | 150,089 | 6113 | | 9,429 | | 9,429 | | 12,025 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504939 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/06/2026 | 1,000 | 5,770,200 | 5770 | | 124,646 | | 124,646 | | 155,025 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411264 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 7,218 | 43,100,000 | 5971 | 1,852,461 | | | 1,852,461 | | 2,076,815 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506954 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 807 | 4,115,700 | 5397 | | 123,011 | | 123,011 | | 224,480 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510599 | | N/A | Equity/Index | TOCC- | 05/22/2025 | 05/22/2026 | 600 | 3,505,206 | 5842 | | 153,183 | | 153,183 | | 185,234 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511120 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 173 | 1,022,262 | 5803 | | 65,154 | | 65,154 | | 76,915 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405428 | | N/A | Equity/Index | BNP- | 08/19/2024 | 08/19/2025 | 89 | 500,000 | 5608 | 15,449 | | | 15,449 | | 22,822 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500964 | | N/A | Equity/Index | BAR- | 01/16/2025 | 01/14/2026 | 23 | 136,900 | 5843 | | 6,303 | | 6,303 | | 7,199 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506515 | | N/A | Equity/Index | TOCC- | 04/01/2025 | 04/01/2026 | 100 | 563,307 | 5633 | | 16,337 | | 16,337 | | 21,610 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408292 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/07/2025 | 1,200 | 7,194,648 | 5996 | 161,179 | | | 161,179 | | 183,204 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512861 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/12/2026 | 19 | 114,194 | 5977 | | 6,610 | | 6,610 | | 7,387 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405612 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/12/2025 | 242 | 1,355,338 | 5344 | 67,056 | | | 67,056 | | 92,718 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504657 | | N/A | Equity/Index | BAR- | 03/04/2025 | 03/02/2026 | 77 | 447,274 | 5955 | | 22,866 | | 22,866 | | 30,509 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502616 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/06/2026 | 1,700 | 10,244,183 | 6026 | | 229,492 | | 229,492 | | 254,002 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505437 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 1,756 | 9,900,000 | 5639 | | 291,859 | | 291,859 | | 386,030 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405851 | | N/A | Equity/Index | BNP- | 08/30/2024 | 08/29/2025 | 248 | 1,400,000 | 5648 | 75,223 | | | 75,223 | | 112,585 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410378 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/15/2025 | 165 | 1,000,000 | 6051 | 22,170 | | | 22,170 | | 23,968 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502393 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/16/2026 | 20 | 120,791 | 5937 | | 2,349 | | 2,349 | | 2,556 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508447 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/27/2026 | 398 | 2,200,000 | 5525 | | 215,398 | | 215,398 | | 389,372 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511825 | | N/A | Equity/Index | RBC- | 06/06/2025 | 03/13/2026 | 91 | 546,325 | 5899 | | 47,175 | | 47,175 | | 58,075 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2408524 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/13/2025 | 785 | 4,700,000 | 5985 | 105,938 | | | 105,938 | | 120,452 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508690 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/24/2026 | 448 | 2,457,885 | 5485 | | 90,402 | | 90,402 | | 126,060 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404867 | | N/A | Equity/Index | TOCC- | 07/30/2024 | 07/25/2025 | 500 | 2,710,855 | 5459 | 76,398 | | | 76,398 | | 126,609 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503078 | | N/A | Equity/Index | RBC- | 02/12/2025 | 02/10/2026 | 158 | 955,584 | 6066 | | 57,435 | | 57,435 | | 60,303 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504956 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/09/2026 | 100 | 577,020 | 5770 | | 15,754 | | 15,754 | | 19,698 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501969 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | 1,317 | 7,992,906 | 6038 | | 435,374 | | 435,374 | | 456,010 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408799 | | N/A | Equity/Index | NGFP- | 11/20/2024 | 11/18/2025 | 22 | 129,691 | 6188 | 6,940 | | | 6,940 | | 6,565 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505801 | | N/A | Equity/Index | NTX- | 03/20/2025 | 03/20/2026 | 300 | 1,700,000 | 5663 | | 95,268 | | 95,268 | | 132,587 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411692 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/09/2025 | 51 | 300,033 | 6053 | 11,465 | | | 11,465 | | 13,987 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508112 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/16/2026 | 133 | 682,669 | 5276 | | 26,027 | | 26,027 | | 43,505 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411065 | | N/A | Equity/Index | NGFP- | 12/23/2024 | 11/20/2025 | 33 | 196,391 | 5917 | 16,892 | | | 16,892 | | 16,614 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404530 | | N/A | Equity/Index | BAR- | 07/18/2024 | 07/18/2025 | 992 | 5,500,000 | 5545 | 222,586 | | | 222,586 | | 373,538 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410642 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 45 | 272,250 | 6051 | 16,108 | | | 16,108 | | 15,935 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406586 | | N/A | Equity/Index | CIBC- | 09/26/2024 | 09/26/2025 | 52 | 300,000 | 5745 | 8,880 | | | 8,880 | | 11,882 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404233 | | N/A | Equity/Index | TOCC- | 07/09/2024 | 07/03/2025 | 2,100 | 11,719,092 | 5567 | 588,054 | | | 588,054 | | 1,046,522 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405319 | | N/A | Equity/Index | BAR- | 08/15/2024 | 08/15/2025 | 216 | 1,200,000 | 5582 | 93,420 | | | 93,420 | | 144,655 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506135 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/20/2026 | 145 | 835,708 | 5668 | | 26,525 | | 26,525 | | 32,337 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411049 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/19/2025 | 150 | 892,050 | 5867 | 61,860 | | | 61,860 | | 69,106 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404770 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 550 | 3,000,000 | 5459 | 94,950 | | | 94,950 | | 153,723 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509682 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/30/2026 | 173 | 978,689 | 5569 | | 43,079 | | 43,079 | | 55,958 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405013 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/25/2025 | 208 | 1,107,864 | 5459 | 42,008 | | | 42,008 | | 80,270 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408768 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/14/2025 | 21 | 124,143 | 5949 | 3,414 | | | 3,414 | | 4,127 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411191 | | N/A | Equity/Index | TOCC- | 12/26/2024 | 12/26/2025 | 300 | 1,811,277 | 6038 | 35,507 | | | 35,507 | | 39,137 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411157 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/18/2025 | 44 | 265,045 | 5872 | 13,008 | | | 13,008 | | 14,183 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503989 | | N/A | Equity/Index | NTX- | 02/24/2025 | 02/20/2026 | 238 | 1,430,130 | 6118 | | 76,191 | | 76,191 | | 84,083 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508858 | | N/A | Equity/Index | BAR- | 04/30/2025 | 04/28/2026 | 345 | 1,904,314 | 5879 | | 115,799 | | 115,799 | | 241,431 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505803 | | N/A | Equity/Index | NTX- | 03/20/2025 | 03/20/2026 | 1,007 | 5,700,000 | 5663 | | 330,543 | | 330,543 | | 462,888 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501546 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/16/2026 | 12 | 73,121 | 5997 | | 3,517 | | 3,517 | | 3,672 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509313 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 146 | 821,104 | 5687 | | 22,234 | | 22,234 | | 29,453 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404234 | | N/A | Equity/Index | TOCC- | 07/09/2024 | 07/03/2025 | 100 | 558,052 | 5567 | 30,078 | | | 30,078 | | 54,629 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406042 | | N/A | Equity/Index | RBC- | 09/09/2024 | 09/09/2025 | 238 | 1,300,000 | 5485 | 109,382 | | | 109,382 | | 186,580 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406801 | | N/A | Equity/Index | BMO- | 10/03/2024 | 10/03/2025 | 179 | 1,020,000 | 5719 | 83,835 | | | 83,835 | | 108,132 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411501 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/26/2025 | 75 | 443,965 | 6038 | 31,288 | | | 31,288 | | 33,764 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506518 | | N/A | Equity/Index | TOCC- | 04/01/2025 | 04/01/2026 | 1,400 | 7,886,298 | 5633 | | 335,182 | | 335,182 | | 454,002 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2405528 | | N/A | Equity/Index | BNP- | 08/22/2024 | 08/15/2025 | 136 | 762,042 | 5554 | 34,388 | | | 34,388 | | 51,573 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502096 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 02/02/2026 | 200 | 1,208,106 | 6041 | | 35,885 | | 35,885 | | 38,782 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512924 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/24/2026 | 99 | 603,000 | 6092 | | 18,633 | | 18,633 | | 19,619 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510744 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/19/2026 | 51 | 299,079 | 5964 | | 15,498 | | 15,498 | | 19,444 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408981 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/24/2025 | 100 | 596,934 | 5969 | 15,224 | | | 15,224 | | 17,356 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405721 | | N/A | Equity/Index | BAR- | 08/28/2024 | 08/28/2025 | 376 | 2,100,000 | 5592 | 91,875 | | | 91,875 | | 138,523 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502707 | | N/A | Equity/Index | BAR- | 02/07/2025 | 08/01/2025 | 16 | 96,408 | 5716 | | 8,577 | | 8,577 | | 8,404 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408680 | | N/A | Equity/Index | TOCC- | 11/18/2024 | 11/18/2025 | 400 | 2,357,448 | 5894 | 149,938 | | | 149,938 | | 176,269 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502708 | | N/A | Equity/Index | BAR- | 02/07/2025 | 02/03/2026 | 262 | 1,578,681 | 5995 | | 135,847 | | 135,847 | | 138,853 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509972 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/04/2026 | 65 | 382,691 | 5984 | | 8,372 | | 8,372 | | 9,900 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513381 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/18/2026 | 44 | 272,028 | 5968 | | 15,004 | | 15,004 | | 15,130 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404434 | | N/A | Equity/Index | BAR- | 07/15/2024 | 07/15/2025 | 213 | 1,200,000 | 5631 | 36,457 | | | 36,457 | | 58,747 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409414 | | N/A | Equity/Index | BAR- | 11/29/2024 | 12/01/2025 | 166 | 1,000,000 | 6032 | 38,069 | | | 38,069 | | 40,805 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509345 | | N/A | Equity/Index | CITI- | 05/07/2025 | 05/07/2026 | 100 | 561,000 | 5631 | | 54,304 | | 54,304 | | 89,653 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409411 | | N/A | Equity/Index | BAR- | 11/29/2024 | 12/01/2025 | 713 | 4,300,000 | 6032 | 97,742 | | | 97,742 | | 106,196 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410107 | | N/A | Equity/Index | BMO- | 12/09/2024 | 10/31/2025 | 18 | 108,968 | 6120 | 7,685 | | | 7,685 | | 5,805 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512064 | | N/A | Equity/Index | TOCC- | 06/11/2025 | 06/11/2026 | 100 | 602,224 | 6022 | | 12,408 | | 12,408 | | 13,521 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405210 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/30/2025 | 64 | 340,124 | 5436 | 13,614 | | | 13,614 | | 25,087 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510496 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/18/2026 | 16 | 95,168 | 5958 | | 5,682 | | 5,682 | | 6,797 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410211 | | N/A | Equity/Index | TOCC- | 12/11/2024 | 12/11/2025 | 100 | 608,419 | 6084 | 20,567 | | | 20,567 | | 21,171 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503562 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/17/2026 | 30 | 184,020 | 6115 | | 11,879 | | 11,879 | | 11,384 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409664 | | N/A | Equity/Index | SG- | 12/04/2024 | 12/02/2025 | 118 | 717,794 | 6047 | 44,982 | | | 44,982 | | 42,691 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409935 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/05/2025 | 2,529 | 15,400,000 | 6090 | 664,193 | | | 664,193 | | 666,101 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511130 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/26/2026 | 90 | 531,813 | 5803 | | 33,954 | | 33,954 | | 40,081 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407752 | | N/A | Equity/Index | BAR- | 10/29/2024 | 10/29/2025 | 480 | 2,800,000 | 5833 | 55,160 | | | 55,160 | | 67,446 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510825 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/22/2026 | 101 | 584,000 | 5803 | | 14,658 | | 14,658 | | 17,284 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511780 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/28/2026 | 209 | 1,255,244 | 5889 | | 48,705 | | 48,705 | | 52,775 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404575 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/18/2025 | 100 | 550,500 | 5505 | 13,269 | | | 13,269 | | 20,931 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505870 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/23/2026 | 194 | 1,100,000 | 5668 | | 20,207 | | 20,207 | | 26,090 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404795 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/03/2025 | 104 | 567,494 | 5567 | 24,022 | | | 24,022 | | 48,081 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507495 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/13/2026 | 876 | 4,700,000 | 5363 | | 192,939 | | 192,939 | | 276,121 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511904 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/05/2026 | 1,274 | 7,667,378 | 5939 | | 292,090 | | 292,090 | | 317,876 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410739 | | N/A | Equity/Index | TOCC- | 12/19/2024 | 12/19/2025 | 700 | 4,106,956 | 5867 | 188,108 | | | 188,108 | | 226,426 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407272 | | N/A | Equity/Index | BAR- | 10/16/2024 | 10/10/2025 | 527 | 3,068,732 | 5815 | 133,336 | | | 133,336 | | 170,239 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2506845 | | N/A | Equity/Index | BMO- | 04/04/2025 | 03/16/2026 | 60 | 308,820 | 5639 | | 16,138 | | 16,138 | | 50,799 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408674 | | N/A | Equity/Index | TOCC- | 11/18/2024 | 11/18/2025 | 300 | 1,768,086 | 5894 | 57,467 | | | 57,467 | | 68,987 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404189 | | N/A | Equity/Index | BMO- | 07/08/2024 | 07/02/2025 | 594 | 3,311,253 | 5509 | 203,041 | | | 203,041 | | 366,579 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503403 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/18/2026 | 995 | 6,100,000 | 6130 | | 137,801 | | 137,801 | | 140,881 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405950 | | N/A | Equity/Index | BAR- | 09/05/2024 | 09/03/2025 | 586 | 3,217,623 | 5529 | 186,776 | | | 186,776 | | 310,948 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509626 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/11/2026 | 100 | 566,000 | 5660 | | 16,697 | | 16,697 | | 21,740 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406097 | | N/A | Equity/Index | RBC- | 09/10/2024 | 09/05/2025 | 21 | 115,265 | 5408 | 4,121 | | | 4,121 | | 6,003 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509846 | | N/A | Equity/Index | BAR- | 05/12/2025 | 05/12/2026 | 194 | 1,132,000 | 5844 | | 41,386 | | 41,386 | | 50,899 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501135 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/07/2026 | 10 | 60,110 | 5909 | | 3,594 | | 3,594 | | 3,955 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410714 | | N/A | Equity/Index | RBC- | 12/18/2024 | 12/05/2025 | 60 | 354,300 | 6075 | 24,753 | | | 24,753 | | 23,846 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510654 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | 20 | 117,286 | 5687 | | 5,395 | | 5,395 | | 6,247 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408475 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/12/2025 | 1,437 | 8,600,000 | 5984 | 192,897 | | | 192,897 | | 220,739 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405649 | | N/A | Equity/Index | BAR- | 08/26/2024 | 08/26/2025 | 125 | 700,000 | 5617 | 20,700 | | | 20,700 | | 29,912 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504411 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/17/2026 | 22 | 128,446 | 6115 | | 2,414 | | 2,414 | | 3,030 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409396 | | N/A | Equity/Index | BAR- | 11/29/2024 | 11/28/2025 | 481 | 2,900,000 | 6032 | 57,160 | | | 57,160 | | 62,150 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409549 | | N/A | Equity/Index | BAR- | 12/03/2024 | 12/03/2025 | 231 | 1,400,000 | 6050 | 40,027 | | | 40,027 | | 42,700 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503046 | | N/A | Equity/Index | NTX- | 02/12/2025 | 02/12/2026 | 99 | 600,000 | 6052 | | 49,919 | | 49,919 | | 48,781 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510217 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/18/2026 | 198 | 1,180,000 | 5958 | | 37,229 | | 37,229 | | 42,771 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512723 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/17/2026 | 558 | 3,339,630 | 5983 | | 115,606 | | 115,606 | | 127,898 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409948 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/08/2025 | 131 | 800,000 | 6090 | 25,992 | | | 25,992 | | 26,779 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404417 | | N/A | Equity/Index | TOCC- | 07/12/2024 | 07/09/2025 | 1,500 | 8,453,535 | 5577 | 375,938 | | | 375,938 | | 620,426 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509322 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/04/2026 | 102 | 573,648 | 5687 | | 17,074 | | 17,074 | | 22,714 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501536 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/22/2026 | 196 | 1,194,306 | 6086 | | 71,028 | | 71,028 | | 70,738 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408447 | | N/A | Equity/Index | BAR- | 11/11/2024 | 11/07/2025 | 396 | 2,377,525 | 5973 | 130,498 | | | 130,498 | | 141,412 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506323 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 108 | 600,000 | 5581 | | 12,649 | | 12,649 | | 16,600 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513347 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/30/2026 | 895 | 5,556,000 | 6205 | | 222,348 | | 222,348 | | 221,157 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405117 | | N/A | Equity/Index | SG- | 08/08/2024 | 08/08/2025 | 320 | 1,700,000 | 5319 | 63,579 | | | 63,579 | | 103,535 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512169 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/05/2026 | 285 | 1,722,056 | 5939 | | 65,693 | | 65,693 | | 70,962 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500535 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/09/2026 | 412 | 2,400,000 | 5827 | | 46,558 | | 46,558 | | 55,973 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505233 | | N/A | Equity/Index | BAR- | 03/12/2025 | 03/10/2026 | 2,900 | 16,231,300 | 5615 | | 622,195 | | 622,195 | | 849,200 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511310 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/21/2026 | 14 | 82,400 | 5845 | | 3,674 | | 3,674 | | 4,306 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502519 | | N/A | Equity/Index | TOCC- | 02/06/2025 | 02/06/2026 | 2,300 | 13,992,211 | 6084 | | 587,709 | | 587,709 | | 606,301 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510838 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/26/2026 | 403 | 2,337,000 | 5803 | | 65,248 | | 65,248 | | 77,420 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505444 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 585 | 3,300,000 | 5639 | | 195,265 | | 195,265 | | 276,041 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2410303 | | N/A | Equity/Index | TOCC- | 12/12/2024 | 12/12/2025 | 100 | 605,125 | 6051 | 20,455 | | | 20,455 | | 21,709 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512350 | | N/A | Equity/Index | RBC- | 06/13/2025 | 08/01/2025 | 49 | 292,332 | 5716 | | 17,506 | | 17,506 | | 25,724 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506173 | | N/A | Equity/Index | TOCC- | 03/26/2025 | 03/26/2026 | 300 | 1,713,660 | 5712 | | 99,740 | | 99,740 | | 135,301 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410639 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 314 | 1,899,700 | 6051 | 105,272 | | | 105,272 | | 105,696 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508687 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/24/2026 | 88 | 482,799 | 5485 | | 9,383 | | 9,383 | | 12,529 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405767 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/21/2025 | 115 | 647,340 | 5621 | 38,615 | | | 38,615 | | 60,025 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405283 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/08/2025 | 39 | 211,534 | 5344 | 5,569 | | | 5,569 | | 8,382 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405206 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/25/2025 | 100 | 531,444 | 5459 | 24,668 | | | 24,668 | | 49,123 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511770 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/19/2026 | 1,787 | 10,732,633 | 6305 | | 44,318 | | 44,318 | | 43,610 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511574 | | N/A | Equity/Index | BMO- | 06/04/2025 | 06/02/2026 | 1,048 | 6,267,166 | 5936 | | 238,535 | | 238,535 | | 266,745 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405503 | | N/A | Equity/Index | RBC- | 08/22/2024 | 08/22/2025 | 54 | 300,000 | 5571 | 8,901 | | | 8,901 | | 13,080 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505730 | | N/A | Equity/Index | NTX- | 03/19/2025 | 03/17/2026 | 2,260 | 12,769,000 | 5675 | | 468,747 | | 468,747 | | 624,137 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502389 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/23/2026 | 12 | 72,475 | 6119 | | 2,343 | | 2,343 | | 2,540 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411041 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/19/2025 | 92 | 547,124 | 6147 | 15,398 | | | 15,398 | | 17,229 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505089 | | N/A | Equity/Index | TOCC- | 03/10/2025 | 03/10/2026 | 200 | 1,122,912 | 5615 | | 67,603 | | 67,603 | | 94,724 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512041 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/08/2026 | 57 | 342,926 | 6000 | | 21,031 | | 21,031 | | 23,744 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513250 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/25/2026 | 120 | 741,960 | 6092 | | 33,802 | | 33,802 | | 34,001 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502625 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/06/2026 | 1,300 | 7,833,787 | 6026 | | 459,869 | | 459,869 | | 495,447 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503985 | | N/A | Equity/Index | NTX- | 02/24/2025 | 02/20/2026 | 115 | 691,029 | 6118 | | 21,948 | | 21,948 | | 23,969 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513387 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/23/2026 | 654 | 4,043,322 | 6025 | | 151,813 | | 151,813 | | 152,771 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405322 | | N/A | Equity/Index | SG- | 08/15/2024 | 08/15/2025 | 1,263 | 7,000,000 | 5543 | 154,706 | | | 154,706 | | 229,890 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406675 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/18/2025 | 121 | 695,932 | 5618 | 43,230 | | | 43,230 | | 58,349 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510567 | | N/A | Equity/Index | BAR- | 05/21/2025 | 05/19/2026 | 1,066 | 6,320,293 | 5964 | | 340,427 | | 340,427 | | 406,399 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408300 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/07/2025 | 300 | 1,798,662 | 5996 | 67,454 | | | 67,454 | | 75,963 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508454 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 199 | 1,100,000 | 5525 | | 38,864 | | 38,864 | | 54,332 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411644 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | 599 | 3,523,917 | 5949 | 134,505 | | | 134,505 | | 163,757 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505264 | | N/A | Equity/Index | TOCC- | 03/13/2025 | 03/13/2026 | 700 | 3,865,064 | 5522 | | 164,658 | | 164,658 | | 230,659 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509844 | | N/A | Equity/Index | BAR- | 05/12/2025 | 05/12/2026 | 97 | 566,000 | 5844 | | 16,935 | | 16,935 | | 20,632 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405231 | | N/A | Equity/Index | BNP- | 08/12/2024 | 08/12/2025 | 75 | 400,000 | 5344 | 12,731 | | | 12,731 | | 20,247 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408574 | | N/A | Equity/Index | BAR- | 11/14/2024 | 11/14/2025 | 67 | 400,000 | 5949 | 9,601 | | | 9,601 | | 11,171 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512193 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/10/2026 | 18 | 108,761 | 6039 | | 6,939 | | 6,939 | | 7,795 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501953 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/23/2025 | 158 | 958,906 | 5974 | | 38,013 | | 38,013 | | 40,848 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404529 | | N/A | Equity/Index | BAR- | 07/18/2024 | 07/18/2025 | 451 | 2,500,000 | 5545 | 79,848 | | | 79,848 | | 129,730 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2503868 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/18/2026 | 624 | 3,756,730 | 6130 | | 130,010 | | 130,010 | | 141,437 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406081 | | N/A | Equity/Index | TOCC- | 09/10/2024 | 09/10/2025 | 100 | 549,552 | 5496 | 16,013 | | | 16,013 | | 23,720 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511298 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/27/2026 | 17 | 100,057 | 5922 | | 4,485 | | 4,485 | | 5,371 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405864 | | N/A | Equity/Index | TOCC- | 08/30/2024 | 08/27/2025 | 100 | 561,600 | 5626 | 32,059 | | | 32,059 | | 50,240 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404850 | | N/A | Equity/Index | BMO- | 07/29/2024 | 07/25/2025 | 185 | 1,014,137 | 5399 | 63,107 | | | 63,107 | | 108,298 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407189 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/08/2025 | 1,015 | 5,907,625 | 5751 | 249,172 | | | 249,172 | | 315,382 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500728 | | N/A | Equity/Index | TOCC- | 01/14/2025 | 01/14/2026 | 100 | 584,291 | 5843 | | 17,239 | | 17,239 | | 20,916 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406641 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/26/2025 | 1,812 | 10,400,000 | 5738 | 232,439 | | | 232,439 | | 309,333 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406819 | | N/A | Equity/Index | TOCC- | 10/03/2024 | 09/30/2025 | 200 | 1,138,800 | 5762 | 57,841 | | | 57,841 | | 82,463 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405037 | | N/A | Equity/Index | TOCC- | 08/05/2024 | 08/05/2025 | 100 | 518,633 | 5186 | 26,971 | | | 26,971 | | 45,045 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404550 | | N/A | Equity/Index | TOCC- | 07/18/2024 | 07/11/2025 | 100 | 555,562 | 5615 | 30,617 | | | 30,617 | | 56,419 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512986 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/22/2026 | 40 | 243,848 | 5968 | | 12,003 | | 12,003 | | 12,560 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505452 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/16/2026 | 106 | 600,000 | 5639 | | 20,580 | | 20,580 | | 27,450 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507749 | | N/A | Equity/Index | BAR- | 04/16/2025 | 04/14/2026 | 1,890 | 10,113,390 | 5406 | | 541,164 | | 541,164 | | 833,984 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503054 | | N/A | Equity/Index | BAR- | 02/12/2025 | 02/12/2026 | 297 | 1,800,000 | 6052 | | 103,642 | | 103,642 | | 112,233 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506836 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 376 | 1,920,777 | 5671 | | 54,482 | | 54,482 | | 121,242 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512461 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/17/2026 | 101 | 603,000 | 5983 | | 14,291 | | 14,291 | | 15,675 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504379 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 689 | 4,100,000 | 5955 | | 76,257 | | 76,257 | | 86,967 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404870 | | N/A | Equity/Index | TOCC- | 07/30/2024 | 07/25/2025 | 1,000 | 5,421,710 | 5459 | 259,776 | | | 259,776 | | 467,090 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511621 | | N/A | Equity/Index | RBC- | 06/05/2025 | 06/02/2026 | 20 | 119,920 | 5936 | | 5,173 | | 5,173 | | 5,760 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408430 | | N/A | Equity/Index | TOCC- | 11/11/2024 | 11/11/2025 | 300 | 1,800,405 | 6001 | 105,869 | | | 105,869 | | 111,360 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407060 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/02/2025 | 137 | 784,736 | 5710 | 47,986 | | | 47,986 | | 65,210 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512982 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/22/2026 | 190 | 1,158,278 | 5968 | | 24,615 | | 24,615 | | 25,398 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506668 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/02/2026 | 111 | 600,000 | 5397 | | 35,177 | | 35,177 | | 53,593 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504645 | | N/A | Equity/Index | BAR- | 03/04/2025 | 02/27/2026 | 218 | 1,266,308 | 5955 | | 37,095 | | 37,095 | | 47,342 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505610 | | N/A | Equity/Index | BAR- | 03/17/2025 | 03/13/2026 | 56 | 316,610 | 5522 | | 18,324 | | 18,324 | | 24,168 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504987 | | N/A | Equity/Index | BAR- | 03/07/2025 | 03/05/2026 | 147 | 848,430 | 5843 | | 16,793 | | 16,793 | | 20,857 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510647 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | 77 | 451,551 | 5604 | | 25,680 | | 25,680 | | 29,605 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511908 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/05/2026 | 145 | 872,661 | 5939 | | 54,729 | | 54,729 | | 61,108 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503091 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/13/2026 | 41 | 247,968 | 5836 | | 18,243 | | 18,243 | | 19,549 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405409 | | N/A | Equity/Index | RBC- | 08/16/2024 | 08/14/2025 | 1,115 | 6,185,786 | 5455 | 379,736 | | | 379,736 | | 593,772 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501164 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/15/2026 | 127 | 763,391 | 5950 | | 26,012 | | 26,012 | | 28,711 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509036 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/04/2026 | 598 | 3,400,000 | 5687 | | 67,795 | | 67,795 | | 85,593 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511416 | | N/A | Equity/Index | RBC- | 06/02/2025 | 06/02/2026 | 199 | 1,182,000 | 5936 | | 34,526 | | 34,526 | | 39,431 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2511240 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 06/01/2026 | 100 | 591,169 | 5912 | | 13,008 | | 13,008 | | 14,981 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407051 | | N/A | Equity/Index | BNP- | 10/08/2024 | 10/08/2025 | 70 | 400,000 | 5751 | 12,088 | | | 12,088 | | 15,674 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501800 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/26/2026 | 76 | 461,244 | 6101 | | 25,662 | | 25,662 | | 26,476 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406158 | | N/A | Equity/Index | BAR- | 09/12/2024 | 09/09/2025 | 164 | 916,329 | 5471 | 57,626 | | | 57,626 | | 85,997 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409949 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/08/2025 | 1,264 | 7,700,000 | 6090 | 331,869 | | | 331,869 | | 333,142 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509437 | | N/A | Equity/Index | RBC- | 05/08/2025 | 05/08/2026 | 199 | 1,126,000 | 5664 | | 108,558 | | 108,558 | | 174,069 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500370 | | N/A | Equity/Index | TOCC- | 01/07/2025 | 01/07/2026 | 100 | 590,903 | 5909 | | 49,400 | | 49,400 | | 56,251 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404699 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/24/2025 | 100 | 542,713 | 5427 | 17,206 | | | 17,206 | | 27,992 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501000 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 200 | 1,200,000 | 5997 | | 71,651 | | 71,651 | | 79,510 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406853 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/03/2025 | 939 | 5,400,000 | 5751 | 122,581 | | | 122,581 | | 158,213 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507743 | | N/A | Equity/Index | BAR- | 04/16/2025 | 04/16/2026 | 1,232 | 6,500,000 | 5276 | | 272,864 | | 272,864 | | 402,963 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511122 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 40 | 236,361 | 5842 | | 7,050 | | 7,050 | | 7,994 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510746 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/19/2026 | 22 | 129,015 | 5964 | | 7,374 | | 7,374 | | 9,378 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511322 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/22/2026 | 33 | 194,228 | 5842 | | 11,034 | | 11,034 | | 13,208 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502522 | | N/A | Equity/Index | TOCC- | 02/06/2025 | 02/06/2026 | 600 | 3,650,142 | 6084 | | 231,063 | | 231,063 | | 231,503 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505480 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/06/2026 | 54 | 303,947 | 6507 | | 211 | | 211 | | 164 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503462 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/13/2026 | 72 | 440,154 | 6115 | | 27,892 | | 27,892 | | 27,356 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509398 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/17/2026 | 34 | 190,210 | 5675 | | 8,267 | | 8,267 | | 12,013 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411010 | | N/A | Equity/Index | TOCC- | 12/23/2024 | 12/23/2025 | 1,400 | 8,363,698 | 5974 | 189,036 | | | 189,036 | | 215,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512244 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/15/2026 | 405 | 2,418,000 | 5977 | | 97,687 | | 97,687 | | 109,642 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509065 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/30/2026 | 111 | 632,539 | 5569 | | 35,920 | | 35,920 | | 45,981 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508242 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/17/2026 | 134 | 701,446 | 5283 | | 39,949 | | 39,949 | | 64,568 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408538 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/11/2025 | 17 | 101,966 | 6001 | 5,393 | | | 5,393 | | 5,815 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406873 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/06/2025 | 452 | 2,600,000 | 5751 | 115,961 | | | 115,961 | | 154,316 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508760 | | N/A | Equity/Index | RBC- | 04/29/2025 | 04/29/2026 | 108 | 600,000 | 5561 | | 58,176 | | 58,176 | | 102,555 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508298 | | N/A | Equity/Index | BAR- | 04/23/2025 | 04/21/2026 | 79 | 426,995 | 5158 | | 27,856 | | 27,856 | | 38,696 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404710 | | N/A | Equity/Index | BAR- | 07/25/2024 | 07/25/2025 | 74 | 400,000 | 5399 | 7,835 | | | 7,835 | | 12,225 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509061 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/30/2026 | 203 | 1,156,806 | 5569 | | 34,307 | | 34,307 | | 42,182 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411673 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/26/2025 | 139 | 817,737 | 6022 | 28,666 | | | 28,666 | | 35,058 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511508 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | 300 | 1,794,150 | 5912 | | 105,255 | | 105,255 | | 119,923 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404151 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 200 | 1,113,438 | 5567 | 31,179 | | | 31,179 | | 50,056 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405105 | | N/A | Equity/Index | RBC- | 08/08/2024 | 08/08/2025 | 207 | 1,100,000 | 5354 | 96,338 | | | 96,338 | | 182,540 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500835 | | N/A | Equity/Index | BNP- | 01/15/2025 | 01/15/2026 | 101 | 600,000 | 5950 | | 11,682 | | 11,682 | | 13,218 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501947 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/19/2025 | 102 | 619,041 | 6093 | | 22,911 | | 22,911 | | 24,323 | | | | | | | .0001 |

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2501248 | | N/A | Equity/Index | BMO- | 01/21/2025 | 01/16/2026 | 190 | 1,149,215 | 5937 | | 67,754 | | 67,754 | | 72,844 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502301 | | N/A | Equity/Index | TOCC- | 02/03/2025 | 02/03/2026 | 2,000 | 11,989,140 | 5995 | | 520,351 | | 520,351 | | 579,345 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504804 | | N/A | Equity/Index | BAR- | 03/06/2025 | 03/04/2026 | 85 | 491,980 | 5778 | | 33,229 | | 33,229 | | 43,711 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406880 | | N/A | Equity/Index | BAR- | 10/04/2024 | 09/19/2025 | 120 | 686,237 | 5703 | 19,262 | | | 19,262 | | 25,325 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512864 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/17/2026 | 34 | 204,347 | 5983 | | 10,293 | | 10,293 | | 11,398 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500587 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/07/2026 | 25 | 145,590 | 5909 | | 3,508 | | 3,508 | | 4,294 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407371 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/17/2025 | 100 | 586,467 | 5865 | 14,136 | | | 14,136 | | 17,260 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409001 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/07/2025 | 61 | 364,124 | 5973 | 21,198 | | | 21,198 | | 23,051 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409366 | | N/A | Equity/Index | BMO- | 11/27/2024 | 11/18/2025 | 50 | 299,850 | 5894 | 28,097 | | | 28,097 | | 25,939 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405008 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/23/2025 | 152 | 809,593 | 5556 | 22,067 | | | 22,067 | | 44,114 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407169 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 413 | 2,400,000 | 5815 | 106,321 | | | 106,321 | | 136,813 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512497 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/12/2026 | 26 | 155,988 | 5977 | | 11,122 | | 11,122 | | 12,833 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405941 | | N/A | Equity/Index | BAR- | 09/05/2024 | 09/05/2025 | 527 | 2,900,000 | 5503 | 127,659 | | | 127,659 | | 194,721 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408184 | | N/A | Equity/Index | TOCC- | 11/07/2024 | 11/07/2025 | 2,800 | 16,724,680 | 5973 | 739,272 | | | 739,272 | | 832,097 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408537 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/11/2025 | 247 | 1,481,506 | 6001 | 63,136 | | | 63,136 | | 70,209 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405506 | | N/A | Equity/Index | RBC- | 08/22/2024 | 08/22/2025 | 592 | 3,300,000 | 5571 | 144,771 | | | 144,771 | | 221,486 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410435 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/10/2025 | 62 | 375,339 | 6035 | 22,992 | | | 22,992 | | 22,798 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505095 | | N/A | Equity/Index | RBC- | 03/10/2025 | 03/06/2026 | 71 | 402,712 | 5739 | | 12,920 | | 12,920 | | 17,012 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512706 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/22/2026 | 100 | 598,000 | 5968 | | 13,425 | | 13,425 | | 14,606 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513232 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/26/2026 | 99 | 614,000 | 6173 | | 36,654 | | 36,654 | | 37,472 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513056 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/23/2026 | 670 | 4,084,320 | 6025 | | 231,626 | | 231,626 | | 246,333 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501244 | | N/A | Equity/Index | BMO- | 01/21/2025 | 01/16/2026 | 20 | 120,970 | 5937 | | 3,990 | | 3,990 | | 4,258 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506079 | | N/A | Equity/Index | NTX- | 03/24/2025 | 03/20/2026 | 179 | 1,031,317 | 5663 | | 21,491 | | 21,491 | | 25,727 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411262 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 268 | 1,600,000 | 5971 | 52,769 | | | 52,769 | | 59,224 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510219 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/18/2026 | 99 | 590,000 | 5958 | | 31,553 | | 31,553 | | 37,420 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408919 | | N/A | Equity/Index | BAR- | 11/21/2024 | 11/19/2025 | 7 | 41,694 | 5917 | 2,739 | | | 2,739 | | 3,027 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500996 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 1,084 | 6,500,000 | 5997 | | 293,087 | | 293,087 | | 329,546 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502760 | | N/A | Equity/Index | BNP- | 02/10/2025 | 02/10/2026 | 297 | 1,800,000 | 6066 | | 114,568 | | 114,568 | | 118,575 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409342 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/28/2025 | 533 | 3,200,000 | 5999 | 186,884 | | | 186,884 | | 198,553 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513106 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/24/2026 | 306 | 1,877,310 | 6092 | | 83,795 | | 83,795 | | 86,742 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501988 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/30/2025 | 359 | 2,178,780 | 5907 | | 133,268 | | 133,268 | | 141,987 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410587 | | N/A | Equity/Index | TOCC- | 12/17/2024 | 12/17/2025 | 900 | 5,445,549 | 6051 | 123,089 | | | 123,089 | | 133,277 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411246 | | N/A | Equity/Index | RBC- | 12/26/2024 | 12/26/2025 | 480 | 2,900,000 | 6038 | 241,570 | | | 241,570 | | 216,238 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2504438 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/26/2026 | 71 | 414,530 | 5956 | | 16,950 | | 16,950 | | 21,389 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501514 | | N/A | Equity/Index | BAR- | 01/24/2025 | 01/23/2026 | 295 | 1,800,000 | 6101 | | 104,614 | | 104,614 | | 103,919 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406205 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/15/2025 | 200 | 1,125,204 | 5626 | 48,643 | | | 48,643 | | 71,986 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506344 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/30/2026 | 197 | 1,100,000 | 5581 | | 66,133 | | 66,133 | | 95,353 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504606 | | N/A | Equity/Index | TOCC- | 03/04/2025 | 03/04/2026 | 200 | 1,155,630 | 5778 | | 23,693 | | 23,693 | | 28,863 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511359 | | N/A | Equity/Index | RBC- | 05/30/2025 | 08/01/2025 | 49 | 290,090 | 5716 | | 16,340 | | 16,340 | | 25,724 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406598 | | N/A | Equity/Index | RBC- | 09/26/2024 | 09/23/2025 | 86 | 494,483 | 5719 | 33,718 | | | 33,718 | | 45,899 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506698 | | N/A | Equity/Index | RBC- | 04/03/2025 | 03/10/2026 | 23 | 124,264 | 5615 | | 8,436 | | 8,436 | | 19,821 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410733 | | N/A | Equity/Index | TOCC- | 12/19/2024 | 12/19/2025 | 1,100 | 6,453,788 | 5867 | 145,217 | | | 145,217 | | 172,010 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508249 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/20/2026 | 80 | 418,774 | 5283 | | 21,818 | | 21,818 | | 34,804 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508093 | | N/A | Equity/Index | RBC- | 04/21/2025 | 04/21/2026 | 97 | 500,000 | 5158 | | 8,625 | | 8,625 | | 12,879 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504427 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/24/2026 | 51 | 297,761 | 6405 | | 3,603 | | 3,603 | | 4,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506144 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/23/2026 | 91 | 524,479 | 5668 | | 22,138 | | 22,138 | | 27,461 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505442 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 1,170 | 6,600,000 | 5639 | | 329,734 | | 329,734 | | 454,736 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405780 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/27/2025 | 113 | 636,082 | 5626 | 21,658 | | | 21,658 | | 31,263 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500995 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 6,037 | 36,200,000 | 5997 | | 1,565,314 | | 1,565,314 | | 1,741,032 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406796 | | N/A | Equity/Index | SG- | 10/03/2024 | 10/03/2025 | 1,281 | 7,300,000 | 5700 | 419,026 | | | 419,026 | | 586,920 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506258 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/24/2026 | 119 | 678,877 | 5768 | | 24,456 | | 24,456 | | 32,610 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408620 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/14/2025 | 375 | 2,200,000 | 5871 | 186,078 | | | 186,078 | | 199,540 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409887 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/14/2025 | 62 | 377,168 | 5949 | 16,246 | | | 16,246 | | 17,104 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404604 | | N/A | Equity/Index | BAR- | 07/19/2024 | 07/17/2025 | 94 | 518,391 | 5588 | 20,403 | | | 20,403 | | 36,104 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411476 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | 117 | 700,128 | 6090 | 24,313 | | | 24,313 | | 28,051 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508791 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/24/2026 | 52 | 289,250 | 5525 | | 10,218 | | 10,218 | | 13,691 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504704 | | N/A | Equity/Index | BAR- | 03/05/2025 | 03/05/2026 | 291 | 1,700,000 | 5843 | | 32,061 | | 32,061 | | 38,701 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504144 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/24/2026 | 119 | 713,405 | 5983 | | 23,436 | | 23,436 | | 26,138 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408190 | | N/A | Equity/Index | BAR- | 11/07/2024 | 11/04/2025 | 34 | 202,615 | 6009 | 2,578 | | | 2,578 | | 2,996 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506085 | | N/A | Equity/Index | NTX- | 03/24/2025 | 03/20/2026 | 367 | 2,114,489 | 5663 | | 125,140 | | 125,140 | | 161,824 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510696 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/08/2026 | 143 | 838,595 | 5660 | | 34,121 | | 34,121 | | 39,036 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507634 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/09/2026 | 796 | 4,281,923 | 5457 | | 230,752 | | 230,752 | | 354,076 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409812 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/17/2025 | 63 | 383,251 | 6062 | 10,386 | | | 10,386 | | 10,858 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411268 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 469 | 2,800,000 | 5971 | 171,415 | | | 171,415 | | 188,596 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508323 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/24/2026 | 292 | 1,600,000 | 5485 | | 45,888 | | 45,888 | | 64,216 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512787 | | N/A | Equity/Index | CITI- | 06/20/2025 | 06/16/2026 | 466 | 2,775,962 | 6433 | | 118,411 | | 118,411 | | 170,856 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407162 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 120 | 700,000 | 5815 | 16,870 | | | 16,870 | | 21,285 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406068 | | N/A | Equity/Index | RBC- | 09/09/2024 | 09/04/2025 | 1,274 | 6,969,226 | 5520 | 393,590 | | | 393,590 | | 673,420 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512693 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 200 | 1,196,000 | 5968 | | 40,987 | | 40,987 | | 45,625 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511579 | | N/A | Equity/Index | BMO- | 06/04/2025 | 06/02/2026 | 75 | 448,509 | 5936 | | 28,049 | | 28,049 | | 32,243 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408309 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/10/2025 | 100 | 599,554 | 5996 | 17,749 | | | 17,749 | | 19,943 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406412 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/22/2025 | 140 | 800,000 | 5703 | 15,480 | | | 15,480 | | 20,745 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511475 | | N/A | Equity/Index | RBC- | 06/03/2025 | 06/03/2026 | 497 | 2,968,000 | 5970 | | 178,881 | | 178,881 | | 207,870 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502757 | | N/A | Equity/Index | BNP- | 02/10/2025 | 02/10/2026 | 2,093 | 12,700,000 | 6066 | | 532,002 | | 532,002 | | 564,832 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503545 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/13/2026 | 127 | 779,018 | 6115 | | 16,854 | | 16,854 | | 17,066 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409365 | | N/A | Equity/Index | BMO- | 11/27/2024 | 11/21/2025 | 58 | 347,826 | 5969 | 29,648 | | | 29,648 | | 26,786 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410366 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/12/2025 | 1,454 | 8,800,000 | 6051 | 197,913 | | | 197,913 | | 213,906 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406451 | | N/A | Equity/Index | BAR- | 09/20/2024 | 08/29/2025 | 64 | 363,968 | 5648 | 16,269 | | | 16,269 | | 23,293 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510644 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | 63 | 369,451 | 5995 | | 1,234 | | 1,234 | | 1,355 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404191 | | N/A | Equity/Index | BMO- | 07/08/2024 | 07/03/2025 | 58 | 323,321 | 5537 | 7,049 | | | 7,049 | | 10,587 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505714 | | N/A | Equity/Index | BAR- | 03/19/2025 | 03/19/2026 | 300 | 1,700,000 | 5675 | | 151,280 | | 151,280 | | 246,092 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512575 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/16/2026 | 85 | 510,680 | 6033 | | 15,405 | | 15,405 | | 16,829 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509988 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/06/2026 | 66 | 388,578 | 5607 | | 24,144 | | 24,144 | | 28,007 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406374 | | N/A | Equity/Index | CIBC- | 09/19/2024 | 09/16/2025 | 96 | 548,904 | 5633 | 34,344 | | | 34,344 | | 48,428 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507848 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/17/2026 | 100 | 528,270 | 5283 | | 18,439 | | 18,439 | | 27,312 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411018 | | N/A | Equity/Index | TOCC- | 12/23/2024 | 12/23/2025 | 100 | 597,407 | 5974 | 36,921 | | | 36,921 | | 39,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411129 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/24/2025 | 530 | 3,200,000 | 6040 | 62,624 | | | 62,624 | | 67,263 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513082 | | N/A | Equity/Index | NGFP- | 06/26/2025 | 06/26/2026 | 99 | 609,000 | 6141 | | 52,009 | | 52,009 | | 56,126 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502436 | | N/A | Equity/Index | RBC- | 02/04/2025 | 01/30/2026 | 291 | 1,756,316 | 6041 | | 143,480 | | 143,480 | | 142,658 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509044 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/04/2026 | 106 | 600,000 | 5687 | | 36,510 | | 36,510 | | 49,646 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405377 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/18/2025 | 126 | 700,000 | 5554 | 21,546 | | | 21,546 | | 32,467 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511600 | | N/A | Equity/Index | CITI- | 06/05/2025 | 06/05/2026 | 101 | 597,000 | 5939 | | 31,964 | | 31,964 | | 37,627 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505109 | | N/A | Equity/Index | BAR- | 03/11/2025 | 03/11/2026 | 305 | 1,700,000 | 5572 | | 36,278 | | 36,278 | | 48,089 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508788 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/24/2026 | 7 | 38,938 | 5485 | | 2,425 | | 2,425 | | 3,395 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407495 | | N/A | Equity/Index | TOCC- | 10/23/2024 | 10/23/2025 | 400 | 2,318,968 | 5797 | 69,574 | | | 69,574 | | 87,780 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409810 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/17/2025 | 168 | 1,022,003 | 6500 | 3,263 | | | 3,263 | | 2,282 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408800 | | N/A | Equity/Index | NGFP- | 11/20/2024 | 11/13/2025 | 107 | 630,769 | 5985 | 46,341 | | | 46,341 | | 47,352 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506129 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/20/2026 | 37 | 213,250 | 5846 | | 8,310 | | 8,310 | | 10,981 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409003 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/10/2025 | 180 | 1,074,465 | 5996 | 47,048 | | | 47,048 | | 53,044 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2409237 | | N/A | Equity/Index | BMO- | 11/26/2024 | 11/20/2025 | 127 | 763,993 | 5917 | 70,996 | | | 70,996 | | 63,743 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511801 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/04/2026 | 142 | 852,845 | 5971 | | 19,373 | | 19,373 | | 20,794 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410139 | | N/A | Equity/Index | TOCC- | 12/10/2024 | 12/10/2025 | 600 | 3,620,946 | 6035 | 70,617 | | | 70,617 | | 77,747 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507502 | | N/A | Equity/Index | CITI- | 04/11/2025 | 04/08/2026 | 919 | 4,920,023 | 4983 | | 301,092 | | 301,092 | | 402,061 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408356 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/27/2025 | 200 | 1,199,790 | 5808 | 58,602 | | | 58,602 | | 66,708 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506827 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 64 | 326,941 | 5671 | | 8,326 | | 8,326 | | 18,038 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503454 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/13/2026 | 90 | 550,193 | 6115 | | 12,124 | | 12,124 | | 12,419 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405707 | | N/A | Equity/Index | BAR- | 08/27/2024 | 08/22/2025 | 379 | 2,132,697 | 5635 | 124,934 | | | 124,934 | | 194,927 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410542 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | 29 | 176,320 | 6254 | 1,700 | | | 1,700 | | 1,706 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511625 | | N/A | Equity/Index | RBC- | 06/05/2025 | 06/03/2026 | 145 | 869,420 | 5970 | | 26,355 | | 26,355 | | 29,028 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404114 | | N/A | Equity/Index | BOA- | 07/03/2024 | 07/01/2025 | 1,532 | 8,466,889 | 5475 | 382,632 | | | 382,632 | | 629,702 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404773 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 403 | 2,200,000 | 5459 | 108,834 | | | 108,834 | | 187,792 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407507 | | N/A | Equity/Index | BAR- | 10/23/2024 | 10/21/2025 | 668 | 3,861,234 | 5854 | 160,414 | | | 160,414 | | 210,762 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510554 | | N/A | Equity/Index | TOCC- | 05/21/2025 | 05/21/2026 | 300 | 1,753,383 | 5845 | | 35,948 | | 35,948 | | 41,970 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512985 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/22/2026 | 44 | 268,233 | 5968 | | 11,464 | | 11,464 | | 11,956 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510603 | | N/A | Equity/Index | TOCC- | 05/22/2025 | 05/22/2026 | 900 | 5,257,809 | 5842 | | 322,844 | | 322,844 | | 401,263 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405973 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/05/2025 | 1,000 | 5,408,420 | 5408 | 200,616 | | | 200,616 | | 309,204 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506932 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/07/2026 | 296 | 1,500,000 | 5062 | | 42,346 | | 42,346 | | 64,931 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408518 | | N/A | Equity/Index | BMO- | 11/12/2024 | 11/07/2025 | 19 | 113,796 | 6335 | 5,402 | | | 5,402 | | 3,662 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508292 | | N/A | Equity/Index | BAR- | 04/23/2025 | 04/21/2026 | 213 | 1,151,265 | 5158 | | 32,259 | | 32,259 | | 42,294 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410114 | | N/A | Equity/Index | BMO- | 12/09/2024 | 10/16/2025 | 17 | 102,914 | 5842 | 10,299 | | | 10,299 | | 8,793 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405489 | | N/A | Equity/Index | TOCC- | 08/21/2024 | 08/19/2025 | 100 | 560,722 | 5608 | 16,372 | | | 16,372 | | 24,213 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410572 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/10/2025 | 41 | 249,280 | 6035 | 14,189 | | | 14,189 | | 14,014 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504571 | | N/A | Equity/Index | BMO- | 03/03/2025 | 03/03/2026 | 205 | 1,200,000 | 5850 | | 102,601 | | 102,601 | | 136,873 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500688 | | N/A | Equity/Index | BNP- | 01/13/2025 | 01/13/2026 | 497 | 2,900,000 | 5836 | | 251,403 | | 251,403 | | 311,541 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408866 | | N/A | Equity/Index | TOCC- | 11/21/2024 | 11/21/2025 | 100 | 594,871 | 5949 | 34,148 | | | 34,148 | | 38,395 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406887 | | N/A | Equity/Index | BAR- | 10/04/2024 | 09/24/2025 | 59 | 337,400 | 5733 | 19,810 | | | 19,810 | | 27,448 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512870 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/18/2026 | 226 | 1,358,305 | 5981 | | 52,547 | | 52,547 | | 57,506 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409508 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/26/2025 | 31 | 187,480 | 5999 | 11,781 | | | 11,781 | | 11,780 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511716 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 200 | 1,200,072 | 6000 | | 35,165 | | 35,165 | | 38,927 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502381 | | N/A | Equity/Index | TOCC- | 02/04/2025 | 02/04/2026 | 100 | 603,788 | 6038 | | 50,357 | | 50,357 | | 49,648 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508465 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/27/2026 | 308 | 1,700,000 | 5525 | | 42,195 | | 42,195 | | 57,736 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504659 | | N/A | Equity/Index | BAR- | 03/04/2025 | 03/02/2026 | 135 | 784,181 | 5955 | | 44,203 | | 44,203 | | 59,880 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2502632 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/09/2026 | 100 | 602,599 | 6026 | | 18,743 | | 18,743 | | 20,427 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512069 | | N/A | Equity/Index | TOCC- | 06/11/2025 | 06/11/2026 | 100 | 602,224 | 6022 | | 35,232 | | 35,232 | | 39,773 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500987 | | N/A | Equity/Index | TOCC- | 01/17/2025 | 01/16/2026 | 400 | 2,398,664 | 5997 | | 198,611 | | 198,611 | | 202,822 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405624 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/21/2025 | 114 | 638,465 | 5621 | 36,853 | | | 36,853 | | 58,922 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407922 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 10/31/2025 | 300 | 1,718,640 | 5729 | 78,890 | | | 78,890 | | 104,494 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411053 | | N/A | Equity/Index | NGFP- | 12/23/2024 | 12/03/2025 | 22 | 130,928 | 6401 | 5,171 | | | 5,171 | | 4,121 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511169 | | N/A | Equity/Index | TOCC- | 05/29/2025 | 05/29/2026 | 300 | 1,773,651 | 5912 | | 36,365 | | 36,365 | | 41,800 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507244 | | N/A | Equity/Index | NTX- | 04/10/2025 | 03/03/2026 | 75 | 391,138 | 6240 | | 7,933 | | 7,933 | | 28,557 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408628 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/14/2025 | 698 | 4,100,000 | 5871 | 128,741 | | | 128,741 | | 155,705 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511595 | | N/A | Equity/Index | TOCC- | 06/05/2025 | 06/05/2026 | 100 | 593,930 | 5939 | | 52,920 | | 52,920 | | 68,389 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409879 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/13/2025 | 85 | 517,085 | 5985 | 22,092 | | | 22,092 | | 23,053 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501371 | | N/A | Equity/Index | TOCC- | 01/23/2025 | 01/23/2026 | 200 | 1,223,742 | 6119 | | 55,439 | | 55,439 | | 54,802 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509186 | | N/A | Equity/Index | CITI- | 05/05/2025 | 05/05/2026 | 1,009 | 5,700,000 | 5650 | | 114,570 | | 114,570 | | 144,302 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411054 | | N/A | Equity/Index | NGFP- | 12/23/2024 | 11/12/2025 | 17 | 101,171 | 6332 | 4,263 | | | 4,263 | | 3,411 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509022 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/01/2026 | 106 | 600,000 | 5687 | | 12,834 | | 12,834 | | 16,248 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408629 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/14/2025 | 204 | 1,200,000 | 5871 | 39,361 | | | 39,361 | | 47,636 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513340 | | N/A | Equity/Index | TOCC- | 06/30/2025 | 06/30/2026 | 200 | 1,240,990 | 6205 | | 105,858 | | 105,858 | | 103,697 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404149 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 1,400 | 7,794,066 | 5567 | 173,832 | | | 173,832 | | 272,631 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407294 | | N/A | Equity/Index | BAR- | 10/17/2024 | 10/17/2025 | 1,079 | 6,300,000 | 5841 | 384,927 | | | 384,927 | | 472,332 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508101 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/14/2026 | 12 | 61,594 | 5406 | | 2,113 | | 2,113 | | 3,774 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406255 | | N/A | Equity/Index | CIBC- | 09/16/2024 | 09/16/2025 | 178 | 1,000,000 | 5649 | 80,798 | | | 80,798 | | 114,187 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410231 | | N/A | Equity/Index | BAR- | 12/11/2024 | 12/09/2025 | 39 | 237,276 | 6053 | 15,383 | | | 15,383 | | 14,512 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501149 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/09/2026 | 12 | 72,131 | 5827 | | 5,054 | | 5,054 | | 5,558 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508680 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/23/2026 | 90 | 493,772 | 5376 | | 9,643 | | 9,643 | | 12,407 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503970 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/24/2026 | 201 | 1,200,000 | 5983 | | 37,561 | | 37,561 | | 42,020 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503142 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/30/2026 | 16 | 96,768 | 6071 | | 3,269 | | 3,269 | | 3,496 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504180 | | N/A | Equity/Index | NTX- | 02/27/2025 | 02/27/2026 | 921 | 5,400,000 | 5862 | | 345,598 | | 345,598 | | 436,390 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500090 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/02/2026 | 900 | 5,348,223 | 5942 | | 243,365 | | 243,365 | | 279,673 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501796 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/26/2026 | 54 | 327,726 | 6101 | | 9,560 | | 9,560 | | 10,202 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405576 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/22/2025 | 355 | 2,000,000 | 5635 | 105,440 | | | 105,440 | | 160,046 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408339 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/15/2025 | 58 | 347,939 | 5815 | 15,246 | | | 15,246 | | 17,487 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504416 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/18/2026 | 41 | 239,376 | 6130 | | 4,545 | | 4,545 | | 5,756 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407861 | | N/A | Equity/Index | TOCC- | 10/31/2024 | 10/31/2025 | 1,100 | 6,275,995 | 5705 | 388,504 | | | 388,504 | | 535,126 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508885 | | N/A | Equity/Index | NTX- | 05/01/2025 | 05/01/2026 | 393 | 2,200,000 | 5604 | | 121,111 | | 121,111 | | 169,378 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2409144 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/20/2025 | 716 | 4,293,401 | 5917 | 176,157 | | | 176,157 | | 197,613 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502622 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/06/2026 | 4,200 | 25,309,158 | 6026 | | 1,063,043 | | 1,063,043 | | 1,155,955 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410669 | | N/A | Equity/Index | TOCC- | 12/18/2024 | 12/18/2025 | 100 | 587,216 | 5872 | 34,766 | | | 34,766 | | 42,050 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504152 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/24/2026 | 164 | 983,180 | 5983 | | 64,672 | | 64,672 | | 72,708 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407418 | | N/A | Equity/Index | TOCC- | 10/21/2024 | 10/21/2025 | 200 | 1,170,796 | 5854 | 36,649 | | | 36,649 | | 45,389 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510695 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/08/2026 | 322 | 1,888,305 | 5660 | | 72,881 | | 72,881 | | 83,204 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406486 | | N/A | Equity/Index | RBC- | 09/23/2024 | 09/19/2025 | 170 | 971,919 | 5714 | 56,552 | | | 56,552 | | 81,084 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407276 | | N/A | Equity/Index | BAR- | 10/16/2024 | 10/15/2025 | 486 | 2,829,988 | 5815 | 163,675 | | | 163,675 | | 207,429 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510006 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 149 | 877,245 | 5664 | | 39,862 | | 39,862 | | 45,449 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407856 | | N/A | Equity/Index | TOCC- | 10/31/2024 | 10/31/2025 | 2,400 | 13,693,080 | 5705 | 620,341 | | | 620,341 | | 826,381 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405161 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/11/2025 | 200 | 1,068,832 | 5344 | 60,927 | | | 60,927 | | 105,603 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511059 | | N/A | Equity/Index | BAR- | 05/27/2025 | 05/22/2026 | 122 | 721,661 | 5842 | | 20,847 | | 20,847 | | 23,698 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407055 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/01/2025 | 78 | 446,784 | 5709 | 26,717 | | | 26,717 | | 36,317 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404715 | | N/A | Equity/Index | BAR- | 07/25/2024 | 07/25/2025 | 537 | 2,900,000 | 5399 | 92,947 | | | 92,947 | | 150,904 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407212 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/14/2025 | 137 | 800,000 | 5860 | 25,039 | | | 25,039 | | 31,133 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409495 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/25/2025 | 29 | 175,385 | 6307 | 4,036 | | | 4,036 | | 3,854 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503126 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/27/2026 | 93 | 562,464 | 6012 | | 31,641 | | 31,641 | | 33,677 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405848 | | N/A | Equity/Index | BNP- | 08/30/2024 | 08/29/2025 | 53 | 300,000 | 5648 | 11,678 | | | 11,678 | | 17,002 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511572 | | N/A | Equity/Index | BMO- | 06/04/2025 | 06/02/2026 | 106 | 633,893 | 5936 | | 14,022 | | 14,022 | | 15,415 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404581 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/18/2025 | 100 | 550,500 | 5505 | 26,151 | | | 26,151 | | 45,115 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408977 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/21/2025 | 300 | 1,790,802 | 5969 | 108,887 | | | 108,887 | | 117,354 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404547 | | N/A | Equity/Index | TOCC- | 07/18/2024 | 07/11/2025 | 200 | 1,111,124 | 5585 | 34,917 | | | 34,917 | | 58,633 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404845 | | N/A | Equity/Index | BMO- | 07/29/2024 | 07/25/2025 | 37 | 202,827 | 5399 | 6,781 | | | 6,781 | | 10,300 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501541 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/16/2026 | 26 | 158,428 | 5937 | | 5,776 | | 5,776 | | 6,033 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509247 | | N/A | Equity/Index | TOCC- | 05/06/2025 | 05/06/2026 | 100 | 560,691 | 5607 | | 11,889 | | 11,889 | | 15,450 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411558 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 10 | 58,949 | 5971 | 1,715 | | | 1,715 | | 2,039 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504412 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/17/2026 | 70 | 408,692 | 6115 | | 10,140 | | 10,140 | | 12,990 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407067 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/03/2025 | 224 | 1,283,072 | 5751 | 73,602 | | | 73,602 | | 100,366 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508758 | | N/A | Equity/Index | BAR- | 04/29/2025 | 04/29/2026 | 198 | 1,100,000 | 5561 | | 62,601 | | 62,601 | | 89,536 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510108 | | N/A | Equity/Index | RBC- | 05/15/2025 | 05/15/2026 | 1,295 | 7,660,000 | 5917 | | 331,755 | | 331,755 | | 393,253 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503373 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/12/2026 | 88 | 538,305 | 6052 | | 16,227 | | 16,227 | | 16,743 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505541 | | N/A | Equity/Index | BAR- | 03/17/2025 | 03/17/2026 | 194 | 1,100,000 | 5675 | | 22,230 | | 22,230 | | 28,644 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501951 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/23/2025 | 126 | 764,697 | 5974 | | 23,218 | | 23,218 | | 24,981 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504053 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/20/2026 | 177 | 1,053,715 | 6013 | | 33,115 | | 33,115 | | 37,225 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2411159 | | N/A | Equity/Index | BNP | 12/24/2024 | 12/18/2025 | 302 | 1,819,173 | 5872 | 113,646 | | | 113,646 | | 122,415 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407917 | | N/A | Equity/Index | TOCC | 11/01/2024 | 10/31/2025 | 1,100 | 6,301,680 | 5729 | 189,074 | | | 189,074 | | 243,744 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404859 | | N/A | Equity/Index | BNP | 07/30/2024 | 07/30/2025 | 239 | 1,300,000 | 5436 | 27,690 | | | 27,690 | | 43,147 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406817 | | N/A | Equity/Index | TOCC | 10/03/2024 | 09/30/2025 | 400 | 2,277,600 | 5762 | 88,478 | | | 88,478 | | 124,378 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408028 | | N/A | Equity/Index | RBC | 11/04/2024 | 10/28/2025 | 22 | 125,906 | 5824 | 9,348 | | | 9,348 | | 12,056 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501506 | | N/A | Equity/Index | BAR | 01/24/2025 | 01/23/2026 | 410 | 2,500,000 | 6101 | | 48,973 | | 48,973 | | 50,998 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501677 | | N/A | Equity/Index | SG | 01/27/2025 | 12/30/2025 | 25 | 149,956 | 6500 | | 5,019 | | 5,019 | | 4,164 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512926 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/24/2026 | 2,868 | 17,473,000 | 6092 | | 767,073 | | 767,073 | | 815,343 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509319 | | N/A | Equity/Index | BMO | 05/06/2025 | 05/01/2026 | 204 | 1,147,296 | 5687 | | 65,702 | | 65,702 | | 94,273 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506172 | | N/A | Equity/Index | TOCC | 03/26/2025 | 03/26/2026 | 400 | 2,284,880 | 5712 | | 98,486 | | 98,486 | | 128,517 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509070 | | N/A | Equity/Index | BAR | 05/02/2025 | 04/29/2026 | 11 | 62,684 | 5561 | | 3,629 | | 3,629 | | 4,646 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503457 | | N/A | Equity/Index | BAR | 02/18/2025 | 02/13/2026 | 545 | 3,331,721 | 6115 | | 127,105 | | 127,105 | | 129,534 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408123 | | N/A | Equity/Index | BNP | 11/05/2024 | 10/31/2025 | 33 | 190,509 | 5729 | 12,109 | | | 12,109 | | 15,817 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405651 | | N/A | Equity/Index | BAR | 08/26/2024 | 08/26/2025 | 89 | 500,000 | 5617 | 16,155 | | | 16,155 | | 23,513 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510482 | | N/A | Equity/Index | NTX | 05/20/2025 | 05/15/2026 | 99 | 588,852 | 5917 | | 32,585 | | 32,585 | | 38,270 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405149 | | N/A | Equity/Index | TOCC | 08/09/2024 | 08/08/2025 | 100 | 534,416 | 5344 | 28,807 | | | 28,807 | | 49,502 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408575 | | N/A | Equity/Index | BAR | 11/14/2024 | 11/14/2025 | 50 | 300,000 | 5949 | 10,147 | | | 10,147 | | 11,836 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406425 | | N/A | Equity/Index | BAR | 09/20/2024 | 09/09/2025 | 73 | 415,151 | 5471 | 20,283 | | | 20,283 | | 26,910 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411535 | | N/A | Equity/Index | TOCC | 12/31/2024 | 12/31/2025 | 100 | 588,163 | 5882 | 14,589 | | | 14,589 | | 17,288 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501885 | | N/A | Equity/Index | TOCC | 01/30/2025 | 01/30/2026 | 300 | 1,821,351 | 6071 | | 35,522 | | 35,522 | | 38,227 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405582 | | N/A | Equity/Index | RBC | 08/23/2024 | 08/25/2025 | 71 | 400,000 | 5635 | 11,172 | | | 11,172 | | 16,066 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404350 | | N/A | Equity/Index | BNP | 07/12/2024 | 07/11/2025 | 285 | 1,600,000 | 5615 | 34,511 | | | 34,511 | | 53,977 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509622 | | N/A | Equity/Index | BAR | 05/09/2025 | 05/11/2026 | 801 | 4,531,000 | 5660 | | 89,348 | | 89,348 | | 114,460 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504783 | | N/A | Equity/Index | TOCC | 03/06/2025 | 03/06/2026 | 600 | 3,443,112 | 5739 | | 210,381 | | 210,381 | | 281,735 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407699 | | N/A | Equity/Index | BAR | 10/28/2024 | 10/23/2025 | 84 | 489,468 | 5797 | 28,607 | | | 28,607 | | 35,848 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504653 | | N/A | Equity/Index | BAR | 03/04/2025 | 03/02/2026 | 246 | 1,428,953 | 5955 | | 38,100 | | 38,100 | | 48,427 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406524 | | N/A | Equity/Index | BAR | 09/24/2024 | 09/19/2025 | 117 | 669,990 | 5703 | 36,111 | | | 36,111 | | 50,955 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408189 | | N/A | Equity/Index | BAR | 11/07/2024 | 11/04/2025 | 121 | 721,069 | 6283 | 690 | | | 690 | | 726 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508019 | | N/A | Equity/Index | BAR | 04/17/2025 | 12/12/2025 | 76 | 402,268 | 6051 | | 7,570 | | 7,570 | | 32,383 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506266 | | N/A | Equity/Index | BAR | 03/27/2025 | 03/25/2026 | 162 | 924,186 | 5777 | | 46,381 | | 46,381 | | 64,592 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501802 | | N/A | Equity/Index | BAR | 01/28/2025 | 01/26/2026 | 129 | 782,901 | 6101 | | 47,668 | | 47,668 | | 48,513 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410811 | | N/A | Equity/Index | TOCC | 12/20/2024 | 12/19/2025 | 1,200 | 7,117,020 | 5931 | 160,146 | | | 160,146 | | 185,376 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406321 | | N/A | Equity/Index | TOCC | 09/18/2024 | 09/18/2025 | 400 | 2,247,304 | 5618 | 43,378 | | | 43,378 | | 59,893 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506322 | | N/A | Equity/Index | BAR | 03/28/2025 | 03/27/2026 | 1,631 | 9,100,000 | 5581 | | 181,268 | | 181,268 | | 237,456 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2506227 | | N/A | Equity/Index | NTX | 03/27/2025 | 03/27/2026 | 105 | 600,000 | 5693 | | 16,494 | | 16,494 | | 20,796 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409016 | | N/A | Equity/Index | BAR | 11/22/2024 | 11/18/2025 | 171 | 1,020,742 | 5894 | 42,064 | | | 42,064 | | 48,033 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404366 | | N/A | Equity/Index | BNP | 07/12/2024 | 07/14/2025 | 659 | 3,700,000 | 5615 | 150,370 | | | 150,370 | | 252,072 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512978 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/18/2026 | 36 | 219,463 | 5968 | | 16,537 | | 16,537 | | 17,621 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407700 | | N/A | Equity/Index | BAR | 10/28/2024 | 10/24/2025 | 37 | 215,599 | 5995 | 8,896 | | | 8,896 | | 11,188 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406681 | | N/A | Equity/Index | BAR | 09/27/2024 | 09/23/2025 | 55 | 316,333 | 5719 | 12,940 | | | 12,940 | | 17,395 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404527 | | N/A | Equity/Index | BAR | 07/18/2024 | 07/18/2025 | 144 | 800,000 | 5545 | 17,103 | | | 17,103 | | 26,789 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409391 | | N/A | Equity/Index | TOCC | 11/29/2024 | 12/01/2025 | 300 | 1,809,714 | 6032 | 149,123 | | | 149,123 | | 126,719 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505267 | | N/A | Equity/Index | TOCC | 03/13/2025 | 03/13/2026 | 500 | 2,760,760 | 5522 | | 160,408 | | 160,408 | | 234,950 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407759 | | N/A | Equity/Index | BAR | 10/29/2024 | 10/24/2025 | 23 | 134,412 | 5808 | 5,448 | | | 5,448 | | 6,726 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506821 | | N/A | Equity/Index | CITI | 04/04/2025 | 04/02/2026 | 23 | 117,494 | 5671 | | 1,568 | | 1,568 | | 3,072 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502411 | | N/A | Equity/Index | BAR | 02/04/2025 | 01/05/2026 | 13 | 78,514 | 5942 | | 5,285 | | 5,285 | | 5,669 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501980 | | N/A | Equity/Index | BAR | 01/30/2025 | 12/29/2025 | 12 | 72,828 | 5971 | | 5,212 | | 5,212 | | 5,361 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411434 | | N/A | Equity/Index | TOCC | 12/30/2024 | 12/30/2025 | 300 | 1,772,082 | 5907 | 52,988 | | | 52,988 | | 62,706 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410043 | | N/A | Equity/Index | BAR | 12/09/2024 | 12/09/2025 | 215 | 1,300,000 | 6053 | 42,250 | | | 42,250 | | 45,142 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404419 | | N/A | Equity/Index | TOCC | 07/12/2024 | 07/10/2025 | 200 | 1,127,138 | 5634 | 36,277 | | | 36,277 | | 59,528 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513088 | | N/A | Equity/Index | BMO | 06/26/2025 | 06/26/2026 | 496 | 3,046,000 | 6141 | | 132,807 | | 132,807 | | 137,389 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509620 | | N/A | Equity/Index | BAR | 05/09/2025 | 05/08/2026 | 801 | 4,531,000 | 5660 | | 272,536 | | 272,536 | | 378,206 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409335 | | N/A | Equity/Index | SG | 11/27/2024 | 11/26/2025 | 400 | 2,400,000 | 5999 | 139,920 | | | 139,920 | | 148,583 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404789 | | N/A | Equity/Index | BOA | 07/26/2024 | 07/01/2025 | 95 | 518,384 | 5475 | 26,492 | | | 26,492 | | 50,291 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503828 | | N/A | Equity/Index | TOCC | 02/21/2025 | 02/20/2026 | 100 | 601,313 | 6013 | | 18,763 | | 18,763 | | 20,537 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501965 | | N/A | Equity/Index | BAR | 01/30/2025 | 12/26/2025 | 47 | 285,244 | 5971 | | 19,059 | | 19,059 | | 19,840 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508115 | | N/A | Equity/Index | CITI | 04/21/2025 | 04/16/2026 | 30 | 153,986 | 5276 | | 8,024 | | 8,024 | | 14,133 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502027 | | N/A | Equity/Index | BAR | 01/30/2025 | 01/28/2026 | 364 | 2,209,125 | 6068 | | 120,943 | | 120,943 | | 126,323 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404143 | | N/A | Equity/Index | BAR | 07/05/2024 | 07/01/2025 | 982 | 5,461,452 | 5475 | 249,998 | | | 249,998 | | 403,141 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512232 | | N/A | Equity/Index | BMO | 06/13/2025 | 06/12/2026 | 202 | 1,209,000 | 5977 | | 65,650 | | 65,650 | | 75,143 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405975 | | N/A | Equity/Index | TOCC | 09/06/2024 | 09/05/2025 | 300 | 1,622,526 | 5408 | 85,022 | | | 85,022 | | 138,515 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502164 | | N/A | Equity/Index | RBC | 01/31/2025 | 01/29/2026 | 707 | 4,292,197 | 6039 | | 165,028 | | 165,028 | | 175,458 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406231 | | N/A | Equity/Index | BAR | 09/13/2024 | 09/03/2025 | 100 | 562,240 | 5529 | 51,902 | | | 51,902 | | 73,807 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404229 | | N/A | Equity/Index | TOCC | 07/09/2024 | 07/09/2025 | 100 | 557,698 | 5577 | 17,862 | | | 17,862 | | 29,140 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500442 | | N/A | Equity/Index | RBC | 01/07/2025 | 01/02/2026 | 84 | 495,944 | 5869 | | 43,632 | | 43,632 | | 49,368 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500818 | | N/A | Equity/Index | RBC | 01/14/2025 | 01/09/2026 | 70 | 407,659 | 5820 | | 35,171 | | 35,171 | | 44,427 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510732 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/15/2026 | 27 | 158,336 | 5958 | | 4,467 | | 4,467 | | 5,344 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501522 | | N/A | Equity/Index | BAR | 01/24/2025 | 01/26/2026 | 1,000 | 6,100,000 | 6101 | | 264,377 | | 264,377 | | 270,466 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404159 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 200 | 1,113,438 | 5567 | 53,449 | | | 53,449 | | 94,348 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501889 | | N/A | Equity/Index | TOCC- | 01/30/2025 | 01/30/2026 | 2,800 | 16,999,276 | 6071 | | 734,428 | | 734,428 | | 776,964 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512243 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/15/2026 | 101 | 605,000 | 5977 | | 20,630 | | 20,630 | | 22,988 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505165 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/06/2026 | 33 | 184,482 | 5770 | | 8,332 | | 8,332 | | 12,539 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508330 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/24/2026 | 401 | 2,200,000 | 5485 | | 127,689 | | 127,689 | | 190,884 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506228 | | N/A | Equity/Index | NTX- | 03/27/2025 | 03/27/2026 | 193 | 1,100,000 | 5693 | | 33,264 | | 33,264 | | 42,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411214 | | N/A | Equity/Index | BMO- | 12/26/2024 | 12/23/2025 | 156 | 948,168 | 5974 | 54,488 | | | 54,488 | | 57,513 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408151 | | N/A | Equity/Index | BAR- | 11/06/2024 | 11/06/2025 | 641 | 3,800,000 | 5929 | 173,129 | | | 173,129 | | 201,950 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507235 | | N/A | Equity/Index | BAR- | 04/10/2025 | 04/08/2026 | 930 | 4,873,898 | 4983 | | 192,212 | | 192,212 | | 262,074 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502170 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/28/2026 | 76 | 461,396 | 6370 | | 116 | | 116 | | 25 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407191 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/08/2025 | 1,232 | 7,170,634 | 5751 | 433,023 | | | 433,023 | | 552,305 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405704 | | N/A | Equity/Index | BAR- | 08/27/2024 | 08/22/2025 | 430 | 2,419,683 | 5635 | 105,006 | | | 105,006 | | 157,872 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513382 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/18/2026 | 153 | 945,915 | 5968 | | 58,625 | | 58,625 | | 59,170 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409405 | | N/A | Equity/Index | BAR- | 11/29/2024 | 11/28/2025 | 282 | 1,700,000 | 6032 | 99,262 | | | 99,262 | | 100,497 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404485 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/11/2025 | 244 | 1,381,040 | 5615 | 41,136 | | | 41,136 | | 64,364 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511735 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/08/2026 | 100 | 600,036 | 6000 | | 32,884 | | 32,884 | | 37,006 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408491 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/07/2025 | 358 | 2,142,472 | 5996 | 119,486 | | | 119,486 | | 128,214 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406920 | | N/A | Equity/Index | BNP- | 10/07/2024 | 10/07/2025 | 1,036 | 5,900,000 | 5696 | 132,456 | | | 132,456 | | 176,340 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510748 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/20/2026 | 27 | 158,336 | 5940 | | 3,353 | | 3,353 | | 3,941 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410085 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/02/2025 | 100 | 606,306 | 6047 | 33,449 | | | 33,449 | | 33,396 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407257 | | N/A | Equity/Index | BMO- | 10/15/2024 | 10/10/2025 | 599 | 3,487,276 | 5815 | 200,078 | | | 200,078 | | 254,662 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503636 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/13/2026 | 69 | 420,555 | 6115 | | 22,245 | | 22,245 | | 22,604 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506261 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/25/2026 | 188 | 1,072,512 | 5777 | | 20,434 | | 20,434 | | 26,368 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501540 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/16/2026 | 12 | 73,121 | 6144 | | 1,882 | | 1,882 | | 1,917 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406554 | | N/A | Equity/Index | BMO- | 09/25/2024 | 09/19/2025 | 108 | 617,220 | 5714 | 23,137 | | | 23,137 | | 32,075 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409564 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/28/2025 | 212 | 1,282,176 | 6032 | 72,814 | | | 72,814 | | 73,266 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409502 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/26/2025 | 27 | 163,289 | 5999 | 4,601 | | | 4,601 | | 4,935 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404864 | | N/A | Equity/Index | TOCC- | 07/30/2024 | 07/25/2025 | 1,000 | 5,421,710 | 5399 | 235,696 | | | 235,696 | | 395,138 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406855 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/03/2025 | 156 | 900,000 | 5751 | 23,129 | | | 23,129 | | 29,974 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409422 | | N/A | Equity/Index | SG- | 11/29/2024 | 11/26/2025 | 858 | 5,182,964 | 6022 | 203,372 | | | 203,372 | | 219,240 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510061 | | N/A | Equity/Index | BMO- | 05/14/2025 | 05/12/2026 | 56 | 330,134 | 5844 | | 20,568 | | 20,568 | | 25,047 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511411 | | N/A | Equity/Index | TOCC- | 06/02/2025 | 06/02/2026 | 100 | 593,594 | 5936 | | 53,781 | | 53,781 | | 68,380 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511129 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/26/2026 | 95 | 561,358 | 5803 | | 32,792 | | 32,792 | | 38,396 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405365 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/15/2025 | 234 | 1,300,000 | 5554 | 35,998 | | | 35,998 | | 54,014 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407867 | | N/A | Equity/Index | NGFP- | 10/31/2024 | 10/29/2025 | 161 | 922,530 | 5833 | 44,975 | | | 44,975 | | 66,408 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504237 | | N/A | Equity/Index | RBC- | 02/27/2025 | 02/25/2026 | 109 | 648,567 | 5955 | | 13,848 | | 13,848 | | 15,512 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512708 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/22/2026 | 100 | 598,000 | 5968 | | 17,706 | | 17,706 | | 19,544 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407405 | | N/A | Equity/Index | BNP- | 10/18/2024 | 10/15/2025 | 605 | 3,547,520 | 5815 | 156,877 | | | 156,877 | | 194,021 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507625 | | N/A | Equity/Index | TOCC- | 04/14/2025 | 04/14/2026 | 500 | 2,702,985 | 5406 | | 164,078 | | 164,078 | | 244,672 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506086 | | N/A | Equity/Index | NTX- | 03/24/2025 | 03/20/2026 | 409 | 2,356,474 | 5663 | | 149,183 | | 149,183 | | 194,701 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511311 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/21/2026 | 210 | 1,235,997 | 5845 | | 69,277 | | 69,277 | | 82,996 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407979 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/29/2025 | 34 | 194,468 | 6023 | 7,569 | | | 7,569 | | 10,898 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502414 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/30/2026 | 80 | 483,164 | 6041 | | 13,384 | | 13,384 | | 14,591 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501975 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/29/2025 | 10 | 60,690 | 5971 | | 1,917 | | 1,917 | | 2,062 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508804 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/27/2026 | 86 | 478,375 | 5525 | | 26,513 | | 26,513 | | 37,144 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405438 | | N/A | Equity/Index | BMO- | 08/19/2024 | 08/15/2025 | 482 | 2,693,479 | 5554 | 158,168 | | | 158,168 | | 249,695 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408988 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/24/2025 | 100 | 596,934 | 5969 | 36,893 | | | 36,893 | | 40,029 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404709 | | N/A | Equity/Index | BAR- | 07/25/2024 | 07/25/2025 | 611 | 3,300,000 | 5399 | 62,703 | | | 62,703 | | 97,618 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506808 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/02/2026 | 300 | 1,522,224 | 5074 | | 82,814 | | 82,814 | | 135,375 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506517 | | N/A | Equity/Index | TOCC- | 04/01/2025 | 04/01/2026 | 200 | 1,126,614 | 5633 | | 34,589 | | 34,589 | | 45,791 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501926 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/16/2025 | 13 | 78,897 | 6074 | | 3,593 | | 3,593 | | 3,777 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407316 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/09/2025 | 1,455 | 8,508,986 | 5868 | 1,135 | | | 1,135 | | 62 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407334 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/23/2025 | 46 | 269,013 | 5906 | 11,311 | | | 11,311 | | 14,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407986 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/30/2025 | 17 | 97,234 | 5973 | 2,439 | | | 2,439 | | 3,444 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500089 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/02/2026 | 2,300 | 13,667,681 | 5942 | | 580,923 | | 580,923 | | 669,747 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406655 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/26/2025 | 192 | 1,100,000 | 5738 | 65,615 | | | 65,615 | | 91,513 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411554 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/30/2025 | 34 | 200,498 | 6092 | 12,709 | | | 12,709 | | 14,113 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508357 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/21/2026 | 11 | 59,895 | 5158 | | 2,632 | | 2,632 | | 3,445 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502457 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/03/2026 | 874 | 5,271,968 | 5995 | | 119,318 | | 119,318 | | 130,445 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503975 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/24/2026 | 401 | 2,400,000 | 5983 | | 153,673 | | 153,673 | | 174,572 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505877 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/23/2026 | 406 | 2,300,000 | 5668 | | 137,102 | | 137,102 | | 193,427 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405063 | | N/A | Equity/Index | BNP- | 08/06/2024 | 08/06/2025 | 134 | 700,000 | 5240 | 21,392 | | | 21,392 | | 34,229 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511314 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/22/2026 | 87 | 512,056 | 5803 | | 19,775 | | 19,775 | | 22,655 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404478 | | N/A | Equity/Index | TOCC- | 07/16/2024 | 07/16/2025 | 700 | 3,967,040 | 5667 | 75,716 | | | 75,716 | | 116,758 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512040 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/08/2026 | 118 | 709,918 | 6000 | | 39,344 | | 39,344 | | 44,122 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407224 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/10/2025 | 221 | 1,294,121 | 5780 | 78,904 | | | 78,904 | | 97,482 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405615 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/14/2025 | 100 | 560,057 | 5455 | 26,582 | | | 26,582 | | 38,204 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2507137 | | N/A | Equity/Index | RBC- | 04/09/2025 | 04/09/2026 | 275 | 1,500,000 | 5457 | | 169,350 | | 169,350 | | 279,840 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508823 | | N/A | Equity/Index | BAR- | 04/30/2025 | 04/30/2026 | 108 | 600,000 | 5569 | | 59,263 | | 59,263 | | 101,876 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508893 | | N/A | Equity/Index | BMO- | 05/01/2025 | 04/29/2026 | 157 | 884,734 | 5561 | | 38,892 | | 38,892 | | 50,962 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501927 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/16/2025 | 67 | 406,625 | 6074 | | 21,281 | | 21,281 | | 22,016 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512122 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 100 | 602,000 | 6045 | | 14,267 | | 14,267 | | 15,253 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512180 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/08/2026 | 28 | 169,184 | 6000 | | 10,486 | | 10,486 | | 11,665 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407753 | | N/A | Equity/Index | BAR- | 10/29/2024 | 10/29/2025 | 909 | 5,300,000 | 5833 | 120,840 | | | 120,840 | | 148,053 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503832 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 8,000 | 48,105,040 | 6013 | | 2,020,524 | | 2,020,524 | | 2,217,055 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407049 | | N/A | Equity/Index | BNP- | 10/08/2024 | 10/08/2025 | 661 | 3,800,000 | 5751 | 74,556 | | | 74,556 | | 95,998 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406272 | | N/A | Equity/Index | BNP- | 09/16/2024 | 09/16/2025 | 178 | 1,000,000 | 5633 | 53,129 | | | 53,129 | | 79,341 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408638 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 937 | 5,500,000 | 5871 | 125,400 | | | 125,400 | | 149,606 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501925 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/16/2025 | 35 | 212,416 | 6074 | | 8,719 | | 8,719 | | 9,236 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506081 | | N/A | Equity/Index | NTX- | 03/24/2025 | 03/20/2026 | 60 | 345,693 | 5663 | | 10,811 | | 10,811 | | 13,170 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510753 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/20/2026 | 441 | 2,586,156 | 5940 | | 137,133 | | 137,133 | | 170,878 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407336 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/26/2025 | 59 | 345,038 | 5738 | 11,885 | | | 11,885 | | 14,743 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501924 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/16/2025 | 105 | 637,248 | 6074 | | 24,350 | | 24,350 | | 25,891 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506997 | | N/A | Equity/Index | NTX- | 04/08/2025 | 04/08/2026 | 201 | 1,000,000 | 4983 | | 105,369 | | 105,369 | | 285,942 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506847 | | N/A | Equity/Index | BMO- | 04/04/2025 | 03/18/2026 | 57 | 293,379 | 5615 | | 15,998 | | 15,998 | | 49,500 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507852 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/17/2026 | 900 | 4,754,430 | 5283 | | 253,427 | | 253,427 | | 392,423 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503127 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/28/2026 | 52 | 314,496 | 6068 | | 7,218 | | 7,218 | | 7,721 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405006 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/18/2025 | 160 | 852,203 | 5545 | 17,078 | | | 17,078 | | 32,693 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407820 | | N/A | Equity/Index | BAR- | 10/30/2024 | 10/28/2025 | 21 | 122,720 | 5824 | 5,443 | | | 5,443 | | 6,757 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406271 | | N/A | Equity/Index | BNP- | 09/16/2024 | 09/16/2025 | 124 | 700,000 | 5633 | 36,625 | | | 36,625 | | 54,588 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510906 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/21/2026 | 163 | 948,921 | 5845 | | 41,301 | | 41,301 | | 50,405 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506665 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/02/2026 | 111 | 600,000 | 5397 | | 33,335 | | 33,335 | | 50,262 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406098 | | N/A | Equity/Index | RBC- | 09/10/2024 | 09/05/2025 | 69 | 378,727 | 5408 | 14,587 | | | 14,587 | | 21,406 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407187 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2025 | 430 | 2,500,000 | 5815 | 144,999 | | | 144,999 | | 185,340 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504978 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/25/2026 | 242 | 1,396,735 | 5955 | | 47,275 | | 47,275 | | 62,608 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506569 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/30/2026 | 48 | 271,536 | 5581 | | 11,260 | | 11,260 | | 14,721 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404192 | | N/A | Equity/Index | BMO- | 07/08/2024 | 07/03/2025 | 19 | 105,916 | 5537 | 3,309 | | | 3,309 | | 5,201 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405068 | | N/A | Equity/Index | RBC- | 08/06/2024 | 07/31/2025 | 489 | 2,588,272 | 5522 | 125,169 | | | 125,169 | | 274,613 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509249 | | N/A | Equity/Index | TOCC- | 05/06/2025 | 05/06/2026 | 100 | 560,691 | 5607 | | 20,299 | | 20,299 | | 27,000 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503455 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/13/2026 | 106 | 648,005 | 6115 | | 18,355 | | 18,355 | | 18,796 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501961 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | 506 | 3,070,927 | 5971 | | 136,362 | | 136,362 | | 146,104 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2503638 | | N/A | Equity/Index | BAR | 02/20/2025 | 02/13/2026 | 34 | 207,230 | 6115 | | 12,933 | | 12,933 | | 12,925 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510203 | | N/A | Equity/Index | NTX | 05/16/2025 | 05/15/2026 | 99 | 590,000 | 5958 | | 23,157 | | 23,157 | | 26,938 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408191 | | N/A | Equity/Index | BAR | 11/07/2024 | 11/04/2025 | 59 | 351,596 | 5713 | 12,815 | | | 12,815 | | 14,705 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507777 | | N/A | Equity/Index | NTX | 04/16/2025 | 04/10/2026 | 229 | 1,200,189 | 5953 | | 41,967 | | 41,967 | | 142,262 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406652 | | N/A | Equity/Index | BNP | 09/27/2024 | 09/26/2025 | 1,028 | 5,900,000 | 5738 | 315,118 | | | 315,118 | | 438,550 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501517 | | N/A | Equity/Index | BAR | 01/24/2025 | 01/26/2026 | 98 | 600,000 | 6101 | | 11,754 | | 11,754 | | 12,239 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505644 | | N/A | Equity/Index | TOCC | 03/18/2025 | 03/18/2026 | 300 | 1,684,398 | 5615 | | 150,587 | | 150,587 | | 259,709 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404954 | | N/A | Equity/Index | BAR | 08/01/2024 | 07/29/2025 | 32 | 174,952 | 5464 | 6,467 | | | 6,467 | | 10,969 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404888 | | N/A | Equity/Index | TOCC | 07/31/2024 | 07/29/2025 | 1,300 | 7,185,100 | 5464 | 318,832 | | | 318,832 | | 512,128 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512925 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/24/2026 | 198 | 1,205,000 | 6092 | | 38,921 | | 38,921 | | 40,996 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502853 | | N/A | Equity/Index | BAR | 02/10/2025 | 02/06/2026 | 204 | 1,237,403 | 6084 | | 72,983 | | 72,983 | | 75,794 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404316 | | N/A | Equity/Index | TOCC | 07/11/2024 | 07/09/2025 | 200 | 1,116,362 | 5577 | 47,999 | | | 47,999 | | 82,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506662 | | N/A | Equity/Index | BAR | 04/03/2025 | 04/02/2026 | 204 | 1,100,000 | 5397 | | 32,088 | | 32,088 | | 45,242 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411575 | | N/A | Equity/Index | RBC | 12/31/2024 | 12/26/2025 | 16 | 94,318 | 6038 | 5,081 | | | 5,081 | | 6,095 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505433 | | N/A | Equity/Index | BAR | 03/14/2025 | 03/13/2026 | 390 | 2,200,000 | 5639 | | 47,652 | | 47,652 | | 62,115 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513345 | | N/A | Equity/Index | BAR | 06/30/2025 | 06/30/2026 | 99 | 617,000 | 6205 | | 20,886 | | 20,886 | | 20,775 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504940 | | N/A | Equity/Index | TOCC | 03/07/2025 | 03/06/2026 | 200 | 1,154,040 | 5770 | | 32,777 | | 32,777 | | 41,108 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411627 | | N/A | Equity/Index | RBC | 12/31/2024 | 09/05/2025 | 266 | 1,564,878 | 5408 | 79,598 | | | 79,598 | | 95,919 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510110 | | N/A | Equity/Index | RBC | 05/15/2025 | 05/15/2026 | 498 | 2,946,000 | 5917 | | 175,552 | | 175,552 | | 213,035 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507940 | | N/A | Equity/Index | BAR | 04/17/2025 | 04/15/2026 | 64 | 340,326 | 5397 | | 17,023 | | 17,023 | | 26,623 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508527 | | N/A | Equity/Index | BMO | 04/25/2025 | 04/22/2026 | 785 | 4,336,929 | 5288 | | 171,326 | | 171,326 | | 220,055 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405913 | | N/A | Equity/Index | RBC | 09/03/2024 | 08/29/2025 | 32 | 177,275 | 5592 | 10,134 | | | 10,134 | | 16,929 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510734 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/15/2026 | 301 | 1,765,154 | 5958 | | 93,885 | | 93,885 | | 118,108 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501521 | | N/A | Equity/Index | BAR | 01/24/2025 | 01/26/2026 | 98 | 600,000 | 6101 | | 19,416 | | 19,416 | | 20,094 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505088 | | N/A | Equity/Index | TOCC | 03/10/2025 | 03/10/2026 | 200 | 1,122,912 | 5615 | | 66,481 | | 66,481 | | 92,872 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406863 | | N/A | Equity/Index | BAR | 10/04/2024 | 10/03/2025 | 713 | 4,100,000 | 5751 | 234,519 | | | 234,519 | | 316,166 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407627 | | N/A | Equity/Index | BMO | 10/25/2024 | 10/27/2025 | 706 | 4,100,000 | 5808 | 93,357 | | | 93,357 | | 116,111 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407115 | | N/A | Equity/Index | BAR | 10/10/2024 | 10/10/2025 | 779 | 4,500,000 | 5780 | 259,472 | | | 259,472 | | 338,551 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407256 | | N/A | Equity/Index | BMO | 10/15/2024 | 10/10/2025 | 49 | 285,270 | 5815 | 15,214 | | | 15,214 | | 19,461 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513230 | | N/A | Equity/Index | BMO | 06/27/2025 | 06/26/2026 | 696 | 4,299,000 | 6173 | | 239,022 | | 239,022 | | 243,834 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410444 | | N/A | Equity/Index | BAR | 12/13/2024 | 12/11/2025 | 57 | 345,069 | 6084 | 21,897 | | | 21,897 | | 20,692 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407865 | | N/A | Equity/Index | NGFP | 10/31/2024 | 10/28/2025 | 118 | 676,140 | 5824 | 37,708 | | | 37,708 | | 51,515 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405863 | | N/A | Equity/Index | TOCC | 08/30/2024 | 08/27/2025 | 1,400 | 7,862,400 | 5626 | 340,040 | | | 340,040 | | 512,813 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507636 | | N/A | Equity/Index | BAR | 04/14/2025 | 04/10/2026 | 126 | 677,792 | 5268 | | 13,520 | | 13,520 | | 18,013 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404769 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 971 | 5,300,000 | 5459 | 160,061 | | | 160,061 | | 258,841 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408579 | | N/A | Equity/Index | BAR- | 11/14/2024 | 11/14/2025 | 740 | 4,400,000 | 5949 | 255,155 | | | 255,155 | | 288,150 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407525 | | N/A | Equity/Index | BMO- | 10/24/2024 | 10/24/2025 | 310 | 1,800,000 | 5810 | 106,724 | | | 106,724 | | 136,149 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509632 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/11/2026 | 100 | 566,000 | 5660 | | 31,152 | | 31,152 | | 42,646 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411693 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/09/2025 | 74 | 435,342 | 6053 | 20,342 | | | 20,342 | | 24,718 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500038 | | N/A | Equity/Index | BAR- | 01/02/2025 | 12/30/2025 | 42 | 247,884 | 5907 | | 10,580 | | 10,580 | | 12,512 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410212 | | N/A | Equity/Index | TOCC- | 12/11/2024 | 12/11/2025 | 700 | 4,258,933 | 6084 | 191,664 | | | 191,664 | | 192,331 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510558 | | N/A | Equity/Index | TOCC- | 05/21/2025 | 05/21/2026 | 100 | 584,461 | 5845 | | 17,828 | | 17,828 | | 21,301 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500421 | | N/A | Equity/Index | BAR- | 01/07/2025 | 01/02/2026 | 304 | 1,816,400 | 5942 | | 68,291 | | 68,291 | | 79,736 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505482 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/06/2026 | 41 | 230,775 | 5739 | | 11,871 | | 11,871 | | 17,536 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505112 | | N/A | Equity/Index | BAR- | 03/11/2025 | 03/11/2026 | 108 | 600,000 | 5572 | | 17,862 | | 17,862 | | 24,023 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404625 | | N/A | Equity/Index | BAR- | 07/22/2024 | 07/22/2025 | 162 | 900,000 | 5564 | 27,544 | | | 27,544 | | 43,746 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406323 | | N/A | Equity/Index | TOCC- | 09/18/2024 | 09/18/2025 | 100 | 561,826 | 5618 | 13,373 | | | 13,373 | | 18,604 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512581 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/16/2026 | 693 | 4,163,544 | 6033 | | 232,273 | | 232,273 | | 261,126 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405990 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/08/2025 | 100 | 540,842 | 5408 | 29,571 | | | 29,571 | | 48,491 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405366 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/15/2025 | 468 | 2,600,000 | 5554 | 80,028 | | | 80,028 | | 120,929 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500693 | | N/A | Equity/Index | BAR- | 01/13/2025 | 01/08/2026 | 57 | 331,900 | 5918 | | 14,186 | | 14,186 | | 18,075 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503312 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 196 | 1,200,000 | 6115 | | 73,115 | | 73,115 | | 72,314 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405071 | | N/A | Equity/Index | RBC- | 08/06/2024 | 08/04/2025 | 24 | 127,032 | 5347 | 3,985 | | | 3,985 | | 6,708 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512039 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/08/2026 | 52 | 312,845 | 6000 | | 15,640 | | 15,640 | | 17,421 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504590 | | N/A | Equity/Index | RBC- | 03/03/2025 | 02/27/2026 | 56 | 330,876 | 5862 | | 21,195 | | 21,195 | | 25,347 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512874 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/18/2026 | 93 | 558,949 | 5981 | | 34,301 | | 34,301 | | 38,484 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411566 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 45 | 265,268 | 5971 | 16,250 | | | 16,250 | | 19,451 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406536 | | N/A | Equity/Index | SG- | 09/25/2024 | 09/25/2025 | 1,014 | 5,800,000 | 5722 | 130,500 | | | 130,500 | | 172,865 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404829 | | N/A | Equity/Index | BNP- | 07/29/2024 | 07/29/2025 | 238 | 1,300,000 | 5464 | 24,596 | | | 24,596 | | 38,126 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405926 | | N/A | Equity/Index | BNP- | 09/04/2024 | 08/29/2025 | 291 | 1,608,357 | 5648 | 64,954 | | | 64,954 | | 105,952 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408786 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/20/2025 | 500 | 2,958,555 | 5917 | 133,143 | | | 133,143 | | 158,819 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406060 | | N/A | Equity/Index | RBC- | 09/09/2024 | 08/22/2025 | 154 | 839,306 | 5622 | 53,446 | | | 53,446 | | 98,370 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405200 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/22/2025 | 100 | 531,444 | 5564 | 14,325 | | | 14,325 | | 28,668 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502425 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/30/2026 | 67 | 404,650 | 6071 | | 21,863 | | 21,863 | | 23,426 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508228 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/10/2026 | 59 | 308,846 | 5363 | | 8,555 | | 8,555 | | 13,203 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510000 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 28 | 164,851 | 5660 | | 11,940 | | 11,940 | | 14,209 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506252 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/17/2026 | 193 | 1,101,036 | 5675 | | 32,901 | | 32,901 | | 42,094 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406596 | | N/A | Equity/Index | RBC- | 09/26/2024 | 09/23/2025 | 788 | 4,530,842 | 5719 | 268,101 | | | 268,101 | | 369,343 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500913 | | N/A | Equity/Index | BAR- | 01/15/2025 | 01/13/2026 | 122 | 726,968 | 5836 | | 17,215 | | 17,215 | | 19,320 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501350 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/20/2026 | 41 | 249,965 | 5997 | | 16,280 | | 16,280 | | 16,435 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404662 | | N/A | Equity/Index | SG- | 07/23/2024 | 07/18/2025 | 51 | 284,604 | 5505 | 6,673 | | | 6,673 | | 9,268 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405199 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/18/2025 | 101 | 536,758 | 5505 | 23,077 | | | 23,077 | | 48,827 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404848 | | N/A | Equity/Index | BMO- | 07/29/2024 | 07/25/2025 | 817 | 4,478,647 | 5399 | 233,082 | | | 233,082 | | 381,997 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501533 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/22/2026 | 66 | 402,164 | 6086 | | 18,281 | | 18,281 | | 18,628 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503108 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/22/2026 | 154 | 931,392 | 6086 | | 20,504 | | 20,504 | | 21,922 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405444 | | N/A | Equity/Index | TOCC- | 08/20/2024 | 08/15/2025 | 2,400 | 13,445,328 | 5543 | 605,173 | | | 605,173 | | 908,890 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500198 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/31/2025 | 7 | 41,617 | 6165 | | 1,120 | | 1,120 | | 1,289 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506024 | | N/A | Equity/Index | BAR- | 03/24/2025 | 03/24/2026 | 590 | 3,400,000 | 5768 | | 202,977 | | 202,977 | | 273,064 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512822 | | N/A | Equity/Index | BAR- | 06/23/2025 | 06/23/2026 | 1,288 | 7,758,000 | 6025 | | 313,814 | | 313,814 | | 345,565 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508755 | | N/A | Equity/Index | BAR- | 04/29/2025 | 04/29/2026 | 504 | 2,800,000 | 5561 | | 78,262 | | 78,262 | | 105,095 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405550 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/25/2025 | 195 | 1,100,000 | 5635 | 91,586 | | | 91,586 | | 122,651 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507714 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/13/2026 | 124 | 669,414 | 5363 | | 40,589 | | 40,589 | | 60,487 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404413 | | N/A | Equity/Index | TOCC- | 07/12/2024 | 07/03/2025 | 100 | 563,569 | 5537 | 24,239 | | | 24,239 | | 38,714 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506114 | | N/A | Equity/Index | BAR- | 03/25/2025 | 03/25/2026 | 796 | 4,600,000 | 5777 | | 92,595 | | 92,595 | | 114,644 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410702 | | N/A | Equity/Index | RBC- | 12/18/2024 | 12/12/2025 | 103 | 619,210 | 6051 | 23,275 | | | 23,275 | | 24,988 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504785 | | N/A | Equity/Index | TOCC- | 03/06/2025 | 03/06/2026 | 200 | 1,147,704 | 5739 | | 103,296 | | 103,296 | | 150,954 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504710 | | N/A | Equity/Index | BAR- | 03/05/2025 | 03/05/2026 | 1,489 | 8,700,000 | 5843 | | 380,187 | | 380,187 | | 469,542 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408641 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 221 | 1,300,000 | 5871 | 39,000 | | | 39,000 | | 47,049 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511360 | | N/A | Equity/Index | RBC- | 05/30/2025 | 03/13/2026 | 47 | 278,249 | 6274 | | 11,962 | | 11,962 | | 17,508 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500547 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/09/2026 | 1,630 | 9,500,000 | 5827 | | 616,069 | | 616,069 | | 781,340 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512246 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/15/2026 | 101 | 605,000 | 5977 | | 33,758 | | 33,758 | | 38,686 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502428 | | N/A | Equity/Index | BAR- | 02/04/2025 | 02/02/2026 | 38 | 229,503 | 6041 | | 7,370 | | 7,370 | | 8,032 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411281 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/29/2025 | 100 | 600,000 | 5971 | 37,753 | | | 37,753 | | 41,431 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406275 | | N/A | Equity/Index | BAR- | 09/16/2024 | 09/11/2025 | 103 | 578,191 | 5554 | 35,108 | | | 35,108 | | 52,817 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410086 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/03/2025 | 28 | 169,766 | 6329 | 4,402 | | | 4,402 | | 4,052 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404599 | | N/A | Equity/Index | BAR- | 07/19/2024 | 07/16/2025 | 26 | 143,385 | 5979 | 2,920 | | | 2,920 | | 5,829 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408312 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/10/2025 | 100 | 599,554 | 5996 | 22,545 | | | 22,545 | | 25,323 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512219 | | N/A | Equity/Index | BAR- | 06/13/2025 | 06/15/2026 | 101 | 605,000 | 5977 | | 53,935 | | 53,935 | | 67,643 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406282 | | N/A | Equity/Index | BAR- | 09/16/2024 | 09/12/2025 | 112 | 628,712 | 5596 | 36,400 | | | 36,400 | | 55,486 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406062 | | N/A | Equity/Index | RBC- | 09/09/2024 | 08/27/2025 | 217 | 1,182,659 | 5626 | 75,421 | | | 75,421 | | 138,807 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2410463 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/16/2025 | 148 | 900,000 | 6074 | 17,766 | | | 17,766 | | 18,529 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509861 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/08/2026 | 127 | 740,703 | 5664 | | 15,632 | | 15,632 | | 17,873 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505998 | | N/A | Equity/Index | RBC- | 03/21/2025 | 12/10/2025 | 18 | 101,629 | 6422 | | 1,069 | | 1,069 | | 3,277 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504401 | | N/A | Equity/Index | BAR- | 02/28/2025 | 03/02/2026 | 588 | 3,500,000 | 5955 | | 117,952 | | 117,952 | | 135,536 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405327 | | N/A | Equity/Index | SG- | 08/15/2024 | 08/15/2025 | 90 | 500,000 | 5543 | 25,950 | | | 25,950 | | 42,296 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405911 | | N/A | Equity/Index | RBC- | 09/03/2024 | 08/29/2025 | 41 | 227,133 | 5592 | 12,813 | | | 12,813 | | 21,335 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408757 | | N/A | Equity/Index | BAR- | 11/19/2024 | 11/19/2025 | 68 | 400,000 | 5917 | 15,111 | | | 15,111 | | 17,990 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502619 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/06/2026 | 200 | 1,205,198 | 6026 | | 37,243 | | 37,243 | | 40,516 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501776 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/22/2026 | 8 | 48,552 | 6086 | | 1,057 | | 1,057 | | 1,131 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408910 | | N/A | Equity/Index | RBC- | 11/21/2024 | 11/19/2025 | 115 | 685,285 | 5917 | 60,855 | | | 60,855 | | 57,391 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500481 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/08/2026 | 1,400 | 8,285,550 | 5918 | | 186,446 | | 186,446 | | 215,873 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500082 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/02/2026 | 100 | 594,247 | 5942 | | 14,680 | | 14,680 | | 17,131 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511232 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 05/29/2026 | 5,200 | 30,740,788 | 5912 | | 1,291,189 | | 1,291,189 | | 1,511,074 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409844 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/29/2025 | 62 | 377,168 | 5833 | 17,935 | | | 17,935 | | 19,230 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406281 | | N/A | Equity/Index | BAR- | 09/16/2024 | 09/12/2025 | 76 | 426,626 | 5596 | 23,068 | | | 23,068 | | 34,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408284 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/07/2025 | 400 | 2,997,770 | 5996 | 195,939 | | | 195,939 | | 169,365 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407421 | | N/A | Equity/Index | TOCC- | 10/21/2024 | 10/21/2025 | 300 | 1,756,194 | 5854 | 99,932 | | | 99,932 | | 123,521 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507859 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/20/2026 | 200 | 1,056,540 | 5283 | | 25,889 | | 25,889 | | 37,421 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404180 | | N/A | Equity/Index | BNP- | 07/08/2024 | 07/08/2025 | 90 | 500,000 | 5573 | 9,900 | | | 9,900 | | 15,465 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410546 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | 29 | 176,320 | 6075 | 11,048 | | | 11,048 | | 10,273 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511717 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 700 | 4,200,252 | 6000 | | 128,958 | | 128,958 | | 143,015 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411667 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/26/2025 | 70 | 411,810 | 5999 | 19,894 | | | 19,894 | | 24,268 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501368 | | N/A | Equity/Index | TOCC- | 01/23/2025 | 01/23/2026 | 400 | 2,447,484 | 6119 | | 47,734 | | 47,734 | | 49,051 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500103 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/05/2026 | 200 | 1,188,494 | 5942 | | 72,383 | | 72,383 | | 82,661 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404183 | | N/A | Equity/Index | BNP- | 07/08/2024 | 07/08/2025 | 108 | 600,000 | 5573 | 18,467 | | | 18,467 | | 29,908 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510223 | | N/A | Equity/Index | TOCC- | 05/16/2025 | 05/18/2026 | 300 | 1,787,514 | 5958 | | 158,198 | | 158,198 | | 196,316 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404835 | | N/A | Equity/Index | BNP- | 07/29/2024 | 07/29/2025 | 92 | 500,000 | 5464 | 15,966 | | | 15,966 | | 25,738 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501346 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/20/2026 | 62 | 377,995 | 5997 | | 12,913 | | 12,913 | | 13,321 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411291 | | N/A | Equity/Index | BMO- | 12/27/2024 | 12/24/2025 | 913 | 5,441,480 | 6040 | 199,162 | | | 199,162 | | 224,110 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408116 | | N/A | Equity/Index | BNP- | 11/05/2024 | 10/31/2025 | 101 | 583,074 | 5705 | 24,264 | | | 24,264 | | 30,907 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510560 | | N/A | Equity/Index | TOCC- | 05/21/2025 | 05/21/2026 | 400 | 2,337,844 | 5845 | | 140,274 | | 140,274 | | 175,098 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507483 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/10/2026 | 1,081 | 5,800,000 | 5363 | | 246,735 | | 246,735 | | 354,580 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508546 | | N/A | Equity/Index | BMO- | 04/25/2025 | 03/31/2026 | 320 | 1,767,920 | 5612 | | 33,725 | | 33,725 | | 46,564 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2410117 | | N/A | Equity/Index | BMO- | 12/09/2024 | 10/30/2025 | 26 | 157,398 | 5814 | 16,703 | | | 16,703 | | 14,608 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404982 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/01/2025 | 75 | 400,000 | 5347 | 12,612 | | | 12,612 | | 20,685 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501003 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 3,469 | 20,800,000 | 5997 | | 1,305,824 | | 1,305,824 | | 1,444,815 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506495 | | N/A | Equity/Index | BAR- | 03/31/2025 | 03/31/2026 | 196 | 1,100,000 | 5612 | | 61,312 | | 61,312 | | 86,999 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405499 | | N/A | Equity/Index | BMO- | 08/22/2024 | 08/22/2025 | 215 | 1,200,000 | 5589 | 96,590 | | | 96,590 | | 143,903 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504392 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 302 | 1,800,000 | 5955 | | 105,118 | | 105,118 | | 121,849 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510823 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/22/2026 | 1,711 | 9,931,000 | 5803 | | 206,071 | | 206,071 | | 240,315 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408978 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/21/2025 | 100 | 596,934 | 5969 | 36,893 | | | 36,893 | | 39,885 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503966 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/24/2026 | 100 | 600,000 | 5983 | | 11,328 | | 11,328 | | 12,587 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508798 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/27/2026 | 70 | 389,375 | 5525 | | 7,753 | | 7,753 | | 10,050 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405949 | | N/A | Equity/Index | BAR- | 09/05/2024 | 09/03/2025 | 673 | 3,695,325 | 5529 | 158,734 | | | 158,734 | | 248,970 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513111 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/24/2026 | 22 | 134,970 | 6092 | | 8,782 | | 8,782 | | 9,208 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407845 | | N/A | Equity/Index | BNP- | 10/30/2024 | 10/17/2025 | 36 | 209,891 | 5841 | 17,221 | | | 17,221 | | 18,686 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506331 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 520 | 2,900,000 | 5581 | | 123,916 | | 123,916 | | 169,814 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509304 | | N/A | Equity/Index | BMO- | 05/06/2025 | 03/13/2026 | 310 | 1,743,440 | 5639 | | 70,417 | | 70,417 | | 97,212 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501981 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/29/2025 | 50 | 303,451 | 5971 | | 20,221 | | 20,221 | | 21,076 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408511 | | N/A | Equity/Index | BMO- | 11/12/2024 | 11/12/2025 | 234 | 1,403,141 | 6011 | 112,152 | | | 112,152 | | 98,465 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501138 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/08/2026 | 18 | 108,197 | 6214 | | 4,013 | | 4,013 | | 4,311 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405291 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/11/2025 | 26 | 141,022 | 5344 | 4,078 | | | 4,078 | | 6,142 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410551 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | 154 | 936,320 | 6090 | 41,694 | | | 41,694 | | 41,556 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511967 | | N/A | Equity/Index | TOCC- | 06/10/2025 | 06/10/2026 | 300 | 1,811,643 | 6039 | | 55,442 | | 55,442 | | 60,525 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409018 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/18/2025 | 300 | 1,790,775 | 5894 | 103,335 | | | 103,335 | | 116,201 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409331 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/26/2025 | 467 | 2,800,000 | 5999 | 63,559 | | | 63,559 | | 70,846 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504648 | | N/A | Equity/Index | BAR- | 03/04/2025 | 02/27/2026 | 109 | 633,154 | 5955 | | 30,505 | | 30,505 | | 40,458 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406054 | | N/A | Equity/Index | BAR- | 09/09/2024 | 09/09/2025 | 201 | 1,100,000 | 5471 | 35,200 | | | 35,200 | | 52,709 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504147 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/24/2026 | 10 | 59,950 | 5983 | | 2,870 | | 2,870 | | 3,220 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408658 | | N/A | Equity/Index | BAR- | 11/15/2024 | 11/04/2025 | 125 | 734,038 | 5713 | 35,030 | | | 35,030 | | 41,833 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509323 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/04/2026 | 114 | 641,136 | 5687 | | 22,778 | | 22,778 | | 30,816 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500004 | | N/A | Equity/Index | TOCC- | 01/02/2025 | 01/02/2026 | 700 | 4,107,985 | 5869 | | 92,446 | | 92,446 | | 109,176 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405989 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/08/2025 | 300 | 1,622,526 | 5408 | 87,056 | | | 87,056 | | 142,123 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506691 | | N/A | Equity/Index | RBC- | 04/03/2025 | 08/05/2025 | 61 | 329,571 | 5186 | | 27,302 | | 27,302 | | 63,654 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410711 | | N/A | Equity/Index | RBC- | 12/18/2024 | 11/26/2025 | 52 | 307,060 | 6022 | 22,884 | | | 22,884 | | 22,198 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509959 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | 21 | 123,639 | 5786 | | 3,276 | | 3,276 | | 3,726 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2506816 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/06/2026 | 500 | 2,537,040 | 5074 | | 72,313 | | 72,313 | | 109,640 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509246 | | N/A | Equity/Index | TOCC- | 05/06/2025 | 05/06/2026 | 700 | 3,924,837 | 5607 | | 77,725 | | 77,725 | | 100,701 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506498 | | N/A | Equity/Index | BAR- | 03/31/2025 | 03/31/2026 | 303 | 1,700,000 | 5612 | | 152,234 | | 152,234 | | 267,699 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405586 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/25/2025 | 461 | 2,600,000 | 5635 | 114,348 | | | 114,348 | | 169,796 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408351 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/24/2025 | 51 | 305,946 | 5808 | 20,848 | | | 20,848 | | 23,121 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406401 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/19/2025 | 789 | 4,500,000 | 5703 | 145,080 | | | 145,080 | | 199,927 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406056 | | N/A | Equity/Index | BAR- | 09/09/2024 | 09/09/2025 | 73 | 400,000 | 5471 | 21,320 | | | 21,320 | | 34,105 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404810 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/18/2025 | 138 | 753,020 | 5505 | 21,011 | | | 21,011 | | 35,155 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509072 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/28/2026 | 856 | 4,877,959 | 6085 | | 6,283 | | 6,283 | | 6,307 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503840 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/23/2026 | 500 | 3,006,565 | 6013 | | 67,358 | | 67,358 | | 74,472 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405192 | | N/A | Equity/Index | BAR- | 08/09/2024 | 08/07/2025 | 212 | 1,126,661 | 5200 | 72,936 | | | 72,936 | | 120,703 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404153 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 300 | 1,670,157 | 5567 | 51,446 | | | 51,446 | | 83,424 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407537 | | N/A | Equity/Index | BMO- | 10/24/2024 | 10/21/2025 | 1,318 | 7,629,573 | 5854 | 300,254 | | | 300,254 | | 389,808 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405152 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/11/2025 | 200 | 1,068,832 | 5344 | 20,097 | | | 20,097 | | 31,141 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500371 | | N/A | Equity/Index | BAR- | 01/07/2025 | 01/07/2026 | 491 | 2,900,000 | 5909 | | 56,870 | | 56,870 | | 65,643 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512545 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/18/2026 | 100 | 598,000 | 5981 | | 53,584 | | 53,584 | | 66,532 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410304 | | N/A | Equity/Index | TOCC- | 12/12/2024 | 12/12/2025 | 5,100 | 30,861,375 | 6051 | 1,302,414 | | | 1,302,414 | | 1,361,930 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512326 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/05/2026 | 69 | 412,637 | 6000 | | 27,077 | | 27,077 | | 31,367 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500181 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/26/2025 | 41 | 243,755 | 6038 | | 13,122 | | 13,122 | | 14,956 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510921 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/19/2026 | 66 | 383,727 | 6314 | | 16,910 | | 16,910 | | 27,362 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404626 | | N/A | Equity/Index | BAR- | 07/22/2024 | 07/22/2025 | 126 | 700,000 | 5564 | 22,369 | | | 22,369 | | 35,679 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410386 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/15/2025 | 165 | 1,000,000 | 6051 | 58,120 | | | 58,120 | | 58,555 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512872 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/18/2026 | 267 | 1,604,723 | 5981 | | 89,530 | | 89,530 | | 99,711 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406746 | | N/A | Equity/Index | BAR- | 10/01/2024 | 09/26/2025 | 20 | 114,357 | 6030 | 3,175 | | | 3,175 | | 4,575 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407373 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/17/2025 | 400 | 2,345,868 | 5865 | 73,430 | | | 73,430 | | 90,506 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507050 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | 41 | 208,977 | 5074 | | 12,897 | | 12,897 | | 24,727 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512432 | | N/A | Equity/Index | RBC- | 06/16/2025 | 06/12/2026 | 65 | 392,493 | 6045 | | 17,118 | | 17,118 | | 18,838 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405585 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/25/2025 | 195 | 1,100,000 | 5635 | 41,800 | | | 41,800 | | 61,327 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408024 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/31/2025 | 20 | 114,460 | 6038 | 6,004 | | | 6,004 | | 7,643 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407772 | | N/A | Equity/Index | TOCC- | 10/30/2024 | 10/30/2025 | 100 | 581,367 | 5814 | 19,071 | | | 19,071 | | 23,887 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509865 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/08/2026 | 139 | 810,691 | 5664 | | 36,004 | | 36,004 | | 42,733 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407643 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/16/2025 | 130 | 759,369 | 5842 | 30,978 | | | 30,978 | | 38,793 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512233 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 506 | 3,023,000 | 5977 | | 168,679 | | 168,679 | | 193,315 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504051 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/20/2026 | 146 | 869,166 | 6013 | | 18,430 | | 18,430 | | 20,360 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407369 | | N/A | Equity/Index | TOCC | 10/18/2024 | 10/17/2025 | 1,200 | 7,037,604 | 5865 | 137,959 | | | 137,959 | | 167,334 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508362 | | N/A | Equity/Index | BAR | 04/24/2025 | 04/22/2026 | 37 | 201,465 | 5288 | | 7,253 | | 7,253 | | 9,730 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512500 | | N/A | Equity/Index | RBC | 06/17/2025 | 06/15/2026 | 13 | 77,994 | 5977 | | 2,371 | | 2,371 | | 2,604 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406760 | | N/A | Equity/Index | BAR | 10/02/2024 | 10/02/2025 | 53 | 300,000 | 5710 | 7,679 | | | 7,679 | | 10,145 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512316 | | N/A | Equity/Index | BMO | 06/13/2025 | 06/11/2026 | 114 | 681,749 | 6022 | | 29,510 | | 29,510 | | 33,192 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505934 | | N/A | Equity/Index | RBC | 03/21/2025 | 03/19/2026 | 22 | 124,288 | 5675 | | 6,397 | | 6,397 | | 8,977 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410589 | | N/A | Equity/Index | TOCC | 12/17/2024 | 12/17/2025 | 100 | 605,061 | 6051 | 18,215 | | | 18,215 | | 19,233 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404945 | | N/A | Equity/Index | BAR | 08/01/2024 | 08/01/2025 | 624 | 3,400,000 | 5447 | 108,223 | | | 108,223 | | 173,892 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406538 | | N/A | Equity/Index | SG | 09/25/2024 | 09/25/2025 | 52 | 300,000 | 5722 | 9,330 | | | 9,330 | | 12,569 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405852 | | N/A | Equity/Index | BNP | 08/30/2024 | 08/29/2025 | 195 | 1,100,000 | 5648 | 60,182 | | | 60,182 | | 90,218 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501784 | | N/A | Equity/Index | BAR | 01/28/2025 | 01/23/2026 | 204 | 1,238,076 | 6101 | | 39,992 | | 39,992 | | 42,595 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404817 | | N/A | Equity/Index | BOA | 07/26/2024 | 07/23/2025 | 209 | 1,140,444 | 5556 | 60,698 | | | 60,698 | | 117,966 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504943 | | N/A | Equity/Index | TOCC | 03/07/2025 | 03/06/2026 | 100 | 577,020 | 5770 | | 17,197 | | 17,197 | | 21,592 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506338 | | N/A | Equity/Index | BAR | 03/28/2025 | 03/30/2026 | 1,218 | 6,800,000 | 5581 | | 135,453 | | 135,453 | | 177,345 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411114 | | N/A | Equity/Index | TOCC | 12/24/2024 | 12/24/2025 | 300 | 1,812,012 | 6040 | 153,479 | | | 153,479 | | 133,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504449 | | N/A | Equity/Index | BAR | 02/28/2025 | 12/12/2025 | 88 | 518,272 | 6051 | | 29,680 | | 29,680 | | 37,496 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406236 | | N/A | Equity/Index | RBC | 09/13/2024 | 09/03/2025 | 215 | 1,208,936 | 5529 | 74,682 | | | 74,682 | | 112,072 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404949 | | N/A | Equity/Index | BAR | 08/01/2024 | 08/01/2025 | 110 | 600,000 | 5447 | 32,226 | | | 32,226 | | 56,155 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406590 | | N/A | Equity/Index | CIBC | 09/26/2024 | 09/26/2025 | 139 | 800,000 | 5745 | 42,320 | | | 42,320 | | 58,890 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409346 | | N/A | Equity/Index | SG | 11/27/2024 | 11/28/2025 | 1,034 | 6,200,000 | 5999 | 391,839 | | | 391,839 | | 408,885 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410741 | | N/A | Equity/Index | TOCC | 12/19/2024 | 12/19/2025 | 200 | 1,173,416 | 5867 | 72,637 | | | 72,637 | | 87,081 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409140 | | N/A | Equity/Index | TOCC | 11/25/2024 | 11/25/2025 | 400 | 2,394,948 | 5987 | 151,606 | | | 151,606 | | 159,807 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509026 | | N/A | Equity/Index | BAR | 05/02/2025 | 05/01/2026 | 598 | 3,400,000 | 5687 | | 124,271 | | 124,271 | | 161,116 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512182 | | N/A | Equity/Index | BMO | 06/12/2025 | 06/09/2026 | 1,633 | 9,867,076 | 6006 | | 366,560 | | 366,560 | | 398,295 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406525 | | N/A | Equity/Index | BAR | 09/24/2024 | 09/19/2025 | 72 | 412,302 | 5703 | 24,021 | | | 24,021 | | 34,063 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502754 | | N/A | Equity/Index | BNP | 02/10/2025 | 02/10/2026 | 396 | 2,400,000 | 6066 | | 71,664 | | 71,664 | | 75,881 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404534 | | N/A | Equity/Index | BAR | 07/18/2024 | 07/18/2025 | 234 | 1,300,000 | 5545 | 71,693 | | | 71,693 | | 127,292 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502847 | | N/A | Equity/Index | BAR | 02/10/2025 | 02/06/2026 | 24 | 145,577 | 6084 | | 3,920 | | 3,920 | | 4,179 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507737 | | N/A | Equity/Index | BAR | 04/16/2025 | 04/16/2026 | 303 | 1,600,000 | 5276 | | 28,799 | | 28,799 | | 40,461 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511432 | | N/A | Equity/Index | BMO | 06/02/2025 | 05/28/2026 | 957 | 5,660,894 | 5889 | | 210,253 | | 210,253 | | 241,449 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503321 | | N/A | Equity/Index | BAR | 02/14/2025 | 02/13/2026 | 507 | 3,100,000 | 6115 | | 254,509 | | 254,509 | | 230,762 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503169 | | N/A | Equity/Index | NTX | 02/13/2025 | 02/13/2026 | 98 | 600,000 | 6115 | | 36,420 | | 36,420 | | 35,492 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406069 | | N/A | Equity/Index | RBC | 09/09/2024 | 09/04/2025 | 62 | 339,162 | 5520 | 21,818 | | | 21,818 | | 38,925 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406002 | | N/A | Equity/Index | BAR | 09/06/2024 | 09/04/2025 | 522 | 2,821,828 | 5520 | 57,018 | | | 57,018 | | 89,634 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404505 | | N/A | Equity/Index | BMO- | 07/17/2024 | 07/17/2025 | 841 | 4,700,000 | 5588 | 104,341 | | | 104,341 | | 161,788 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411669 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/26/2025 | 20 | 117,660 | 5999 | 5,928 | | | 5,928 | | 7,217 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411435 | | N/A | Equity/Index | TOCC- | 12/30/2024 | 12/30/2025 | 300 | 1,772,082 | 5907 | 55,469 | | | 55,469 | | 65,696 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508113 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/16/2026 | 53 | 272,041 | 5276 | | 12,788 | | 12,788 | | 22,065 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505988 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/03/2026 | 65 | 366,993 | 6240 | | 10,603 | | 10,603 | | 24,979 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406790 | | N/A | Equity/Index | SG- | 10/03/2024 | 10/03/2025 | 88 | 500,000 | 5700 | 12,100 | | | 12,100 | | 15,926 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504976 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/24/2026 | 120 | 692,596 | 5983 | | 32,544 | | 32,544 | | 45,341 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501806 | | N/A | Equity/Index | BAR- | 01/29/2025 | 01/29/2026 | 199 | 1,200,000 | 6039 | | 23,351 | | 23,351 | | 25,421 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407647 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/17/2025 | 224 | 1,308,451 | 5865 | 52,698 | | | 52,698 | | 66,112 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501542 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/16/2026 | 11 | 67,027 | 5937 | | 2,739 | | 2,739 | | 2,860 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410078 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/01/2025 | 27 | 163,703 | 6032 | 4,973 | | | 4,973 | | 5,300 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504145 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/24/2026 | 1,450 | 8,692,750 | 5983 | | 331,934 | | 331,934 | | 371,136 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407047 | | N/A | Equity/Index | RBC- | 10/08/2024 | 10/02/2025 | 115 | 658,720 | 5710 | 57,790 | | | 57,790 | | 70,249 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506686 | | N/A | Equity/Index | RBC- | 04/03/2025 | 03/31/2026 | 96 | 518,669 | 5612 | | 36,861 | | 36,861 | | 84,724 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501275 | | N/A | Equity/Index | BAR- | 01/22/2025 | 01/22/2026 | 591 | 3,600,000 | 6086 | | 162,612 | | 162,612 | | 168,177 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407171 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 2,270 | 13,200,000 | 5815 | 751,091 | | | 751,091 | | 961,276 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406022 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/15/2025 | 85 | 459,493 | 5554 | 13,220 | | | 13,220 | | 22,557 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406119 | | N/A | Equity/Index | BNP- | 09/11/2024 | 09/11/2025 | 774 | 4,300,000 | 5554 | 248,368 | | | 248,368 | | 389,836 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501993 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/31/2025 | 98 | 594,764 | 5882 | | 36,175 | | 36,175 | | 38,696 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406122 | | N/A | Equity/Index | SG- | 09/11/2024 | 09/09/2025 | 631 | 3,427,592 | 5471 | 193,736 | | | 193,736 | | 330,346 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409936 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/05/2025 | 493 | 3,000,000 | 6090 | 134,881 | | | 134,881 | | 134,518 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407494 | | N/A | Equity/Index | TOCC- | 10/23/2024 | 10/23/2025 | 100 | 579,742 | 5797 | 15,713 | | | 15,713 | | 19,789 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510671 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/04/2026 | 37 | 216,979 | 5687 | | 6,799 | | 6,799 | | 7,754 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502088 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 01/30/2026 | 800 | 4,832,424 | 6041 | | 217,956 | | 217,956 | | 236,650 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509896 | | N/A | Equity/Index | BAR- | 05/13/2025 | 05/13/2026 | 199 | 1,169,000 | 5887 | | 103,446 | | 103,446 | | 140,690 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406029 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/27/2025 | 78 | 421,652 | 5626 | 11,914 | | | 11,914 | | 21,079 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406769 | | N/A | Equity/Index | BAR- | 10/02/2024 | 09/26/2025 | 486 | 2,770,803 | 5738 | 155,399 | | | 155,399 | | 219,748 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406200 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/15/2025 | 800 | 4,500,816 | 5626 | 98,972 | | | 98,972 | | 139,468 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504405 | | N/A | Equity/Index | BAR- | 02/28/2025 | 03/02/2026 | 101 | 600,000 | 5955 | | 37,061 | | 37,061 | | 43,185 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505543 | | N/A | Equity/Index | BAR- | 03/17/2025 | 03/17/2026 | 106 | 600,000 | 5675 | | 13,158 | | 13,158 | | 17,008 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406481 | | N/A | Equity/Index | RBC- | 09/23/2024 | 09/19/2025 | 33 | 188,667 | 5714 | 4,106 | | | 4,106 | | 5,504 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407854 | | N/A | Equity/Index | TOCC- | 10/31/2024 | 10/31/2025 | 100 | 570,545 | 5705 | 13,810 | | | 13,810 | | 17,752 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513253 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/25/2026 | 162 | 1,001,646 | 6092 | | 62,775 | | 62,775 | | 63,413 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406734 | | N/A | Equity/Index | BAR- | 10/01/2024 | 10/01/2025 | 613 | 3,500,000 | 5709 | 68,599 | | | 68,599 | | 89,734 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2512152 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/01/2026 | 247 | 1,492,448 | 5912 | | 48,209 | | 48,209 | | 51,757 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512434 | | N/A | Equity/Index | RBC- | 06/16/2025 | 06/12/2026 | 16 | 96,614 | 6045 | | 5,204 | | 5,204 | | 5,792 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501274 | | N/A | Equity/Index | BAR- | 01/22/2025 | 01/22/2026 | 1,002 | 6,100,000 | 6086 | | 137,858 | | 137,858 | | 144,957 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509868 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/08/2026 | 371 | 2,163,787 | 5664 | | 130,733 | | 130,733 | | 158,641 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505993 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/17/2026 | 136 | 767,863 | 5874 | | 47,735 | | 47,735 | | 89,912 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405912 | | N/A | Equity/Index | RBC- | 09/03/2024 | 08/29/2025 | 18 | 99,717 | 5592 | 5,625 | | | 5,625 | | 9,366 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410214 | | N/A | Equity/Index | TOCC- | 12/11/2024 | 12/11/2025 | 100 | 608,419 | 6084 | 36,325 | | | 36,325 | | 34,205 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408195 | | N/A | Equity/Index | BAR- | 11/07/2024 | 11/05/2025 | 580 | 3,456,365 | 5783 | 151,809 | | | 151,809 | | 175,658 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509843 | | N/A | Equity/Index | BAR- | 05/12/2025 | 05/12/2026 | 97 | 566,000 | 5844 | | 15,373 | | 15,373 | | 18,661 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502995 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/06/2026 | 120 | 728,770 | 6026 | | 15,010 | | 15,010 | | 15,978 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505028 | | N/A | Equity/Index | BMO- | 03/07/2025 | 02/26/2026 | 18 | 103,757 | 6561 | | 2,076 | | 2,076 | | 3,543 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513350 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/30/2026 | 298 | 1,852,000 | 6205 | | 101,563 | | 101,563 | | 100,955 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508536 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/07/2026 | 58 | 320,436 | 5062 | | 20,232 | | 20,232 | | 25,440 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512988 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/22/2026 | 128 | 780,314 | 5968 | | 46,061 | | 46,061 | | 48,483 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405121 | | N/A | Equity/Index | SG- | 08/08/2024 | 08/08/2025 | 169 | 900,000 | 5319 | 49,409 | | | 49,409 | | 85,630 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508233 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/10/2026 | 64 | 335,019 | 5363 | | 17,018 | | 17,018 | | 28,091 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511248 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 06/01/2026 | 100 | 591,169 | 5912 | | 36,182 | | 36,182 | | 43,639 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407455 | | N/A | Equity/Index | BAR- | 10/21/2024 | 10/17/2025 | 30 | 175,313 | 5841 | 10,529 | | | 10,529 | | 13,015 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405189 | | N/A | Equity/Index | BAR- | 08/09/2024 | 08/07/2025 | 155 | 823,738 | 5200 | 28,551 | | | 28,551 | | 43,418 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407286 | | N/A | Equity/Index | RBC- | 10/17/2024 | 10/17/2025 | 211 | 1,230,000 | 5864 | 100,885 | | | 100,885 | | 105,244 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406025 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/20/2025 | 118 | 637,884 | 5597 | 31,187 | | | 31,187 | | 61,921 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501348 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/20/2026 | 60 | 365,802 | 5997 | | 16,837 | | 16,837 | | 17,330 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406331 | | N/A | Equity/Index | TOCC- | 09/18/2024 | 09/18/2025 | 100 | 561,826 | 5618 | 32,812 | | | 32,812 | | 49,764 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501783 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/23/2026 | 83 | 503,727 | 6101 | | 14,409 | | 14,409 | | 15,379 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404831 | | N/A | Equity/Index | BNP- | 07/29/2024 | 07/29/2025 | 1,263 | 6,900,000 | 5464 | 150,144 | | | 150,144 | | 235,808 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404974 | | N/A | Equity/Index | BMO- | 08/02/2024 | 08/04/2025 | 150 | 800,000 | 5347 | 70,944 | | | 70,944 | | 132,368 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405073 | | N/A | Equity/Index | RBC- | 08/06/2024 | 08/04/2025 | 477 | 2,524,756 | 5347 | 140,047 | | | 140,047 | | 261,016 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510706 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/08/2026 | 198 | 1,161,131 | 6062 | | 2,764 | | 2,764 | | 2,961 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404280 | | N/A | Equity/Index | BMO- | 07/10/2024 | 07/03/2025 | 295 | 1,658,195 | 5567 | 100,707 | | | 100,707 | | 178,517 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506330 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 5,411 | 30,200,000 | 5581 | | 1,215,858 | | 1,215,858 | | 1,656,577 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404959 | | N/A | Equity/Index | BAR- | 08/01/2024 | 07/30/2025 | 138 | 754,481 | 5436 | 21,494 | | | 21,494 | | 34,593 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406647 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/26/2025 | 401 | 2,300,000 | 5738 | 85,605 | | | 85,605 | | 116,957 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503124 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/27/2026 | 107 | 647,136 | 6012 | | 25,139 | | 25,139 | | 26,953 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507496 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/13/2026 | 93 | 500,000 | 5363 | | 28,497 | | 28,497 | | 42,070 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2512156 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/02/2026 | 264 | 1,595,167 | 5936 | | 61,277 | | 61,277 | | 66,190 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404224 | | N/A | Equity/Index | TOCC- | 07/09/2024 | 07/09/2025 | 500 | 2,788,490 | 5577 | 53,538 | | | 53,538 | | 83,412 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405588 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/25/2025 | 71 | 400,000 | 5635 | 21,532 | | | 21,532 | | 32,617 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408781 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/20/2025 | 100 | 591,711 | 5917 | 14,143 | | | 14,143 | | 16,660 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508018 | | N/A | Equity/Index | BAR- | 04/17/2025 | 04/07/2026 | 24 | 127,032 | 5390 | | 11,485 | | 11,485 | | 25,739 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512314 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/11/2026 | 344 | 2,057,206 | 6022 | | 71,074 | | 71,074 | | 79,108 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509895 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/13/2026 | 993 | 5,844,000 | 5887 | | 345,497 | | 345,497 | | 430,569 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510380 | | N/A | Equity/Index | CITI- | 05/19/2025 | 05/15/2026 | 176 | 1,045,713 | 5917 | | 22,414 | | 22,414 | | 25,065 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404443 | | N/A | Equity/Index | BMO- | 07/15/2024 | 07/10/2025 | 679 | 3,837,538 | 5634 | 222,807 | | | 222,807 | | 375,927 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506669 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/02/2026 | 2,001 | 10,800,000 | 5397 | | 643,895 | | 643,895 | | 984,486 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410379 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/15/2025 | 843 | 5,100,000 | 6051 | 114,598 | | | 114,598 | | 123,864 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405729 | | N/A | Equity/Index | SG- | 08/28/2024 | 08/26/2025 | 85 | 475,065 | 5617 | 13,982 | | | 13,982 | | 20,173 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404688 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/22/2025 | 100 | 546,400 | 5564 | 11,832 | | | 11,832 | | 19,941 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512709 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/22/2026 | 100 | 598,000 | 5968 | | 18,537 | | 18,537 | | 20,511 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404481 | | N/A | Equity/Index | TOCC- | 07/16/2024 | 07/16/2025 | 600 | 3,400,320 | 5667 | 74,907 | | | 74,907 | | 116,443 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503007 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/09/2026 | 78 | 473,700 | 6026 | | 28,166 | | 28,166 | | 29,619 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506823 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 27 | 137,928 | 5671 | | 2,609 | | 2,609 | | 5,351 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410703 | | N/A | Equity/Index | RBC- | 12/18/2024 | 12/12/2025 | 40 | 240,470 | 6051 | 9,634 | | | 9,634 | | 10,310 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506536 | | N/A | Equity/Index | BAR- | 04/02/2025 | 04/02/2026 | 1,693 | 9,600,000 | 5671 | | 556,027 | | 556,027 | | 774,173 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405595 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/19/2025 | 200 | 1,125,900 | 5608 | 94,204 | | | 94,204 | | 129,238 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409319 | | N/A | Equity/Index | BAR- | 11/27/2024 | 11/25/2025 | 57 | 342,048 | 5987 | 17,186 | | | 17,186 | | 18,723 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502586 | | N/A | Equity/Index | BAR- | 02/06/2025 | 02/04/2026 | 254 | 1,540,637 | 6038 | | 50,475 | | 50,475 | | 53,947 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511504 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | 230 | 1,375,515 | 5912 | | 53,489 | | 53,489 | | 59,603 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411158 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/18/2025 | 72 | 433,710 | 5872 | 24,793 | | | 24,793 | | 26,865 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407253 | | N/A | Equity/Index | BMO- | 10/15/2024 | 10/10/2025 | 460 | 2,678,042 | 5780 | 157,467 | | | 157,467 | | 200,878 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406446 | | N/A | Equity/Index | BAR- | 09/20/2024 | 08/27/2025 | 102 | 580,074 | 5626 | 12,960 | | | 12,960 | | 17,566 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404409 | | N/A | Equity/Index | TOCC- | 07/12/2024 | 07/01/2025 | 100 | 563,569 | 5475 | 26,533 | | | 26,533 | | 41,062 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503644 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/18/2026 | 872 | 5,314,840 | 6130 | | 287,594 | | 287,594 | | 290,676 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500770 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/09/2026 | 242 | 1,416,716 | 5827 | | 88,347 | | 88,347 | | 109,443 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513044 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/25/2026 | 300 | 1,828,000 | 6092 | | 56,303 | | 56,303 | | 59,221 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408315 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/10/2025 | 100 | 599,554 | 5996 | 34,416 | | | 34,416 | | 36,326 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404653 | | N/A | Equity/Index | BNP- | 07/23/2024 | 07/23/2025 | 540 | 3,000,000 | 5556 | 57,570 | | | 57,570 | | 88,054 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408185 | | N/A | Equity/Index | TOCC- | 11/07/2024 | 11/07/2025 | 200 | 1,194,620 | 5973 | 53,641 | | | 53,641 | | 60,232 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509769 | | N/A | Equity/Index | RBC- | 05/09/2025 | 04/24/2026 | 100 | 566,320 | 6100 | | 28,209 | | 28,209 | | 53,291 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2409487 | | N/A | Equity/Index | BAR- | 12/02/2024 | 12/02/2025 | 83 | 500,000 | 6047 | 15,689 | | | 15,689 | | 16,742 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500192 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/30/2025 | 308 | 1,831,137 | 5907 | | 71,598 | | 71,598 | | 81,797 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507145 | | N/A | Equity/Index | RBC- | 04/09/2025 | 04/07/2026 | 607 | 3,020,432 | 5062 | | 155,064 | | 155,064 | | 266,544 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502832 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/03/2026 | 86 | 521,650 | 5995 | | 30,092 | | 30,092 | | 31,817 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508368 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/22/2026 | 28 | 152,460 | 5288 | | 11,037 | | 11,037 | | 15,937 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409953 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/08/2025 | 82 | 500,000 | 6090 | 29,421 | | | 29,421 | | 27,660 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511775 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/21/2026 | 51 | 306,303 | 5845 | | 9,661 | | 9,661 | | 10,399 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409552 | | N/A | Equity/Index | BAR- | 12/03/2024 | 12/03/2025 | 83 | 500,000 | 6050 | 16,385 | | | 16,385 | | 17,403 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411292 | | N/A | Equity/Index | BMO- | 12/27/2024 | 12/24/2025 | 23 | 137,080 | 6040 | 7,001 | | | 7,001 | | 7,778 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510485 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/15/2026 | 205 | 1,219,340 | 5958 | | 50,584 | | 50,584 | | 58,613 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503599 | | N/A | Equity/Index | NTX- | 02/20/2025 | 02/20/2026 | 98 | 600,000 | 6118 | | 49,261 | | 49,261 | | 44,476 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501140 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/08/2026 | 124 | 745,358 | 5918 | | 35,586 | | 35,586 | | 39,317 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411652 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | 294 | 1,729,602 | 5969 | 54,922 | | | 54,922 | | 66,705 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407620 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 379 | 2,200,000 | 5808 | 100,452 | | | 100,452 | | 128,549 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405303 | | N/A | Equity/Index | BAR- | 08/14/2024 | 08/14/2025 | 92 | 500,000 | 5455 | 27,052 | | | 27,052 | | 45,702 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411705 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/15/2025 | 34 | 200,022 | 6051 | 10,061 | | | 10,061 | | 12,176 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500697 | | N/A | Equity/Index | BAR- | 01/13/2025 | 01/08/2026 | 39 | 227,089 | 5918 | | 12,409 | | 12,409 | | 16,057 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410146 | | N/A | Equity/Index | TOCC- | 12/10/2024 | 12/10/2025 | 200 | 1,206,982 | 6035 | 40,919 | | | 40,919 | | 43,935 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513251 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/25/2026 | 36 | 222,588 | 6092 | | 12,537 | | 12,537 | | 12,645 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509894 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/13/2026 | 99 | 584,000 | 5887 | | 33,977 | | 33,977 | | 42,260 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404445 | | N/A | Equity/Index | BMO- | 07/15/2024 | 07/11/2025 | 30 | 169,553 | 5585 | 5,108 | | | 5,108 | | 7,891 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404765 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 898 | 4,900,000 | 5459 | 106,477 | | | 106,477 | | 168,144 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508667 | | N/A | Equity/Index | BAR- | 04/28/2025 | 04/28/2026 | 904 | 5,000,000 | 5529 | | 97,653 | | 97,653 | | 130,415 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505157 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/06/2026 | 50 | 279,519 | 5739 | | 11,999 | | 11,999 | | 17,538 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407063 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/03/2025 | 520 | 2,978,560 | 5700 | 178,417 | | | 178,417 | | 241,862 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513105 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/24/2026 | 187 | 1,147,245 | 6092 | | 44,661 | | 44,661 | | 46,095 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505802 | | N/A | Equity/Index | NTX- | 03/20/2025 | 03/20/2026 | 106 | 600,000 | 5663 | | 34,212 | | 34,212 | | 47,764 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410185 | | N/A | Equity/Index | RBC- | 12/10/2024 | 12/05/2025 | 152 | 917,548 | 6075 | 72,189 | | | 72,189 | | 60,409 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512185 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/10/2026 | 98 | 592,145 | 6039 | | 17,899 | | 17,899 | | 19,411 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505117 | | N/A | Equity/Index | BMO- | 03/11/2025 | 03/11/2026 | 305 | 1,700,000 | 5572 | | 158,098 | | 158,098 | | 273,962 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410124 | | N/A | Equity/Index | BMO- | 12/09/2024 | 10/31/2025 | 25 | 151,344 | 5705 | 18,147 | | | 18,147 | | 16,357 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409547 | | N/A | Equity/Index | BAR- | 12/03/2024 | 12/03/2025 | 694 | 4,200,000 | 6050 | 95,547 | | | 95,547 | | 102,312 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407665 | | N/A | Equity/Index | CIBC- | 10/28/2024 | 10/28/2025 | 120 | 700,000 | 5848 | 57,120 | | | 57,120 | | 63,687 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2409840 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/28/2025 | 51 | 310,251 | 6045 | 6,852 | | | 6,852 | | 7,233 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410210 | | N/A | Equity/Index | TOCC- | 12/11/2024 | 12/11/2025 | 300 | 1,825,257 | 6084 | 59,327 | | | 59,327 | | 61,069 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503164 | | N/A | Equity/Index | NTX- | 02/13/2025 | 02/13/2026 | 899 | 5,500,000 | 6115 | | 124,300 | | 124,300 | | 127,170 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502098 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 02/02/2026 | 100 | 604,053 | 6041 | | 19,453 | | 19,453 | | 20,987 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501333 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 132 | 804,764 | 5997 | | 38,647 | | 38,647 | | 40,131 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509340 | | N/A | Equity/Index | TOCC- | 05/07/2025 | 05/07/2026 | 500 | 2,815,640 | 5631 | | 51,533 | | 51,533 | | 66,327 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506663 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/02/2026 | 6,930 | 37,400,000 | 5397 | | 1,514,706 | | 1,514,706 | | 2,190,026 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408308 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/10/2025 | 1,000 | 5,995,540 | 5996 | 134,316 | | | 134,316 | | 152,469 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404442 | | N/A | Equity/Index | BMO- | 07/15/2024 | 07/10/2025 | 294 | 1,661,615 | 5634 | 71,548 | | | 71,548 | | 120,976 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502417 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/30/2026 | 115 | 694,548 | 6041 | | 30,684 | | 30,684 | | 33,304 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404714 | | N/A | Equity/Index | BAR- | 07/25/2024 | 07/25/2025 | 74 | 400,000 | 5399 | 11,619 | | | 11,619 | | 18,677 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405309 | | N/A | Equity/Index | BAR- | 08/14/2024 | 08/12/2025 | 500 | 2,719,000 | 5344 | 153,695 | | | 153,695 | | 245,804 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503051 | | N/A | Equity/Index | BAR- | 02/12/2025 | 02/12/2026 | 99 | 600,000 | 6052 | | 20,117 | | 20,117 | | 21,966 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404692 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/24/2025 | 200 | 1,085,426 | 5427 | 20,625 | | | 20,625 | | 32,130 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409939 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/05/2025 | 115 | 700,000 | 6090 | 41,637 | | | 41,637 | | 38,952 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407154 | | N/A | Equity/Index | RBC- | 10/11/2024 | 10/13/2025 | 135 | 784,007 | 5834 | 64,916 | | | 64,916 | | 69,847 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501524 | | N/A | Equity/Index | BAR- | 01/24/2025 | 01/26/2026 | 197 | 1,200,000 | 6101 | | 69,816 | | 69,816 | | 69,390 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406530 | | N/A | Equity/Index | BAR- | 09/24/2024 | 09/19/2025 | 21 | 120,255 | 5714 | 7,952 | | | 7,952 | | 11,258 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408659 | | N/A | Equity/Index | BAR- | 11/15/2024 | 11/07/2025 | 78 | 458,039 | 5996 | 16,110 | | | 16,110 | | 19,762 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501161 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/13/2026 | 5 | 30,055 | 5836 | | 2,172 | | 2,172 | | 2,384 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407977 | | N/A | Equity/Index | TOCC- | 11/04/2024 | 11/04/2025 | 1,400 | 7,997,766 | 5713 | 360,718 | | | 360,718 | | 480,203 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501964 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | 49 | 297,382 | 5971 | | 19,053 | | 19,053 | | 19,958 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409845 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/30/2025 | 397 | 2,415,090 | 6398 | 961 | | | 961 | | 442 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406099 | | N/A | Equity/Index | RBC- | 09/10/2024 | 09/05/2025 | 544 | 2,985,907 | 5408 | 134,014 | | | 134,014 | | 199,789 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512351 | | N/A | Equity/Index | RBC- | 06/13/2025 | 06/05/2026 | 394 | 2,350,584 | 6303 | | 129,539 | | 129,539 | | 172,281 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407184 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2025 | 120 | 700,000 | 5815 | 37,241 | | | 37,241 | | 47,845 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410818 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/19/2025 | 200 | 1,186,170 | 5931 | 69,393 | | | 69,393 | | 79,185 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405476 | | N/A | Equity/Index | BNP- | 08/20/2024 | 08/20/2025 | 89 | 500,000 | 5597 | 16,165 | | | 16,165 | | 23,931 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510553 | | N/A | Equity/Index | TOCC- | 05/21/2025 | 05/21/2026 | 100 | 584,461 | 5845 | | 52,602 | | 52,602 | | 74,140 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510213 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/18/2026 | 198 | 1,180,000 | 5958 | | 25,818 | | 25,818 | | 29,125 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510386 | | N/A | Equity/Index | CITI- | 05/19/2025 | 05/15/2026 | 88 | 522,856 | 5917 | | 30,815 | | 30,815 | | 36,434 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406928 | | N/A | Equity/Index | BNP- | 10/07/2024 | 10/07/2025 | 70 | 400,000 | 5696 | 21,869 | | | 21,869 | | 30,094 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502477 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/05/2026 | 198 | 1,200,000 | 6061 | | 37,440 | | 37,440 | | 40,119 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407318 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/10/2025 | 282 | 1,649,164 | 5893 | 395 | | | 395 | | 233 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2508840 | | N/A | Equity/Index | CITI- | 04/30/2025 | 04/28/2026 | 87 | 479,457 | 5529 | | 19,442 | | 19,442 | | 27,104 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406505 | | N/A | Equity/Index | SG- | 09/24/2024 | 09/24/2025 | 52 | 300,000 | 5733 | 7,590 | | | 7,590 | | 10,143 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510685 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/06/2026 | 417 | 2,445,413 | 6173 | | 11,513 | | 11,513 | | 13,561 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507493 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/13/2026 | 93 | 500,000 | 5363 | | 14,000 | | 14,000 | | 19,615 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511787 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 45 | 270,268 | 5912 | | 17,366 | | 17,366 | | 19,400 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501247 | | N/A | Equity/Index | BMO- | 01/21/2025 | 01/16/2026 | 148 | 895,178 | 5937 | | 43,176 | | 43,176 | | 46,641 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503087 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/08/2026 | 80 | 483,840 | 5918 | | 29,198 | | 29,198 | | 31,309 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508237 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/17/2026 | 12 | 62,816 | 5283 | | 1,767 | | 1,767 | | 2,644 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509683 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/30/2026 | 176 | 995,661 | 5569 | | 60,064 | | 60,064 | | 80,533 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405530 | | N/A | Equity/Index | BNP- | 08/22/2024 | 08/15/2025 | 85 | 476,276 | 5554 | 28,486 | | | 28,486 | | 44,120 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511772 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/20/2026 | 205 | 1,231,220 | 5940 | | 48,052 | | 48,052 | | 52,690 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409945 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/08/2025 | 66 | 400,000 | 6090 | 9,960 | | | 9,960 | | 10,383 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407848 | | N/A | Equity/Index | BNP- | 10/30/2024 | 10/23/2025 | 53 | 309,006 | 5797 | 27,194 | | | 27,194 | | 29,858 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407175 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 138 | 800,000 | 5815 | 48,478 | | | 48,478 | | 61,637 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404336 | | N/A | Equity/Index | BAR- | 07/12/2024 | 07/11/2025 | 392 | 2,200,000 | 5615 | 180,838 | | | 180,838 | | 234,267 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407377 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/17/2025 | 800 | 4,691,736 | 5865 | 266,972 | | | 266,972 | | 325,323 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405525 | | N/A | Equity/Index | BNP- | 08/22/2024 | 08/15/2025 | 154 | 862,901 | 5543 | 34,827 | | | 34,827 | | 51,458 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410817 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/19/2025 | 600 | 3,558,510 | 5931 | 162,633 | | | 162,633 | | 187,108 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407859 | | N/A | Equity/Index | TOCC- | 10/31/2024 | 10/31/2025 | 100 | 570,545 | 5705 | 34,178 | | | 34,178 | | 46,915 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410738 | | N/A | Equity/Index | TOCC- | 12/19/2024 | 12/19/2025 | 4,900 | 28,748,692 | 5867 | 1,233,356 | | | 1,233,356 | | 1,485,702 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508339 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/15/2026 | 142 | 773,190 | 5397 | | 32,845 | | 32,845 | | 46,474 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405406 | | N/A | Equity/Index | RBC- | 08/16/2024 | 08/13/2025 | 311 | 1,725,363 | 5434 | 111,279 | | | 111,279 | | 173,854 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408657 | | N/A | Equity/Index | BAR- | 11/15/2024 | 10/31/2025 | 180 | 1,057,014 | 5729 | 45,747 | | | 45,747 | | 54,620 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405701 | | N/A | Equity/Index | BAR- | 08/27/2024 | 08/22/2025 | 15 | 84,408 | 5635 | 2,137 | | | 2,137 | | 3,063 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509415 | | N/A | Equity/Index | NTX- | 05/07/2025 | 05/05/2026 | 312 | 1,745,453 | 5650 | | 53,889 | | 53,889 | | 72,574 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409338 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/28/2025 | 800 | 4,800,000 | 5999 | 108,959 | | | 108,959 | | 121,426 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508275 | | N/A | Equity/Index | TOCC- | 04/23/2025 | 04/23/2026 | 100 | 537,586 | 5376 | | 13,388 | | 13,388 | | 18,763 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511795 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 191 | 1,147,136 | 6273 | | 29,177 | | 29,177 | | 32,992 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510155 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/13/2026 | 111 | 656,998 | 5887 | | 29,023 | | 29,023 | | 33,887 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404072 | | N/A | Equity/Index | BNP- | 07/02/2024 | 07/02/2025 | 889 | 4,900,000 | 5509 | 98,049 | | | 98,049 | | 151,826 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407251 | | N/A | Equity/Index | BMO- | 10/15/2024 | 10/10/2025 | 262 | 1,525,319 | 5780 | 63,011 | | | 63,011 | | 80,321 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508100 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/14/2026 | 1,212 | 6,221,014 | 5406 | | 192,793 | | 192,793 | | 339,436 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405204 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/25/2025 | 91 | 483,614 | 5399 | 26,685 | | | 26,685 | | 52,506 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407621 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 517 | 3,000,000 | 5808 | 171,810 | | | 171,810 | | 220,514 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2405894 | | N/A | Equity/Index | BNP- | 09/03/2024 | 09/03/2025 | 181 | 1,000,000 | 5529 | 31,151 | | | 31,151 | | 45,601 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510013 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/11/2026 | 36 | 211,952 | 5660 | | 9,604 | | 9,604 | | 10,938 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406149 | | N/A | Equity/Index | BAR- | 09/12/2024 | 09/12/2025 | 322 | 1,800,000 | 5596 | 78,121 | | | 78,121 | | 116,577 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500914 | | N/A | Equity/Index | BAR- | 01/15/2025 | 01/13/2026 | 142 | 846,143 | 5836 | | 25,891 | | 25,891 | | 29,197 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405616 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/14/2025 | 100 | 560,057 | 5455 | 37,839 | | | 37,839 | | 57,317 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512062 | | N/A | Equity/Index | TOCC- | 06/11/2025 | 06/11/2026 | 300 | 1,806,672 | 6022 | | 35,597 | | 35,597 | | 38,816 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406201 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/15/2025 | 100 | 562,602 | 5626 | 16,378 | | | 16,378 | | 23,414 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508541 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/13/2026 | 244 | 1,348,039 | 5363 | | 39,201 | | 39,201 | | 50,822 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509685 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/07/2026 | 162 | 916,461 | 5631 | | 17,128 | | 17,128 | | 22,420 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506265 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/25/2026 | 1,164 | 6,640,445 | 5777 | | 273,773 | | 273,773 | | 370,890 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411555 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 115 | 678,155 | 6038 | 46,360 | | | 46,360 | | 51,772 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506434 | | N/A | Equity/Index | NTX- | 03/28/2025 | 03/20/2026 | 888 | 4,955,040 | 6064 | | 194,232 | | 194,232 | | 462,199 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500190 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/30/2025 | 41 | 243,755 | 5907 | | 5,613 | | 5,613 | | 6,359 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500783 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/12/2026 | 103 | 602,983 | 5827 | | 39,608 | | 39,608 | | 49,177 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407987 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/30/2025 | 1,411 | 8,070,426 | 5814 | 307,132 | | | 307,132 | | 418,440 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411691 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/09/2025 | 165 | 970,695 | 6053 | 32,896 | | | 32,896 | | 40,083 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405697 | | N/A | Equity/Index | BAR- | 08/27/2024 | 08/22/2025 | 30 | 168,815 | 5571 | 6,616 | | | 6,616 | | 9,506 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410083 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/02/2025 | 170 | 1,030,720 | 6047 | 39,991 | | | 39,991 | | 41,916 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411559 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 2,410 | 14,206,589 | 5971 | 517,138 | | | 517,138 | | 618,186 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404957 | | N/A | Equity/Index | BAR- | 08/01/2024 | 07/29/2025 | 612 | 3,345,957 | 5464 | 160,889 | | | 160,889 | | 286,523 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505861 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 106 | 600,000 | 5668 | | 17,425 | | 17,425 | | 22,946 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407650 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/22/2025 | 338 | 1,974,359 | 5851 | 80,268 | | | 80,268 | | 100,240 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502012 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | 85 | 515,867 | 5942 | | 34,111 | | 34,111 | | 35,901 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505717 | | N/A | Equity/Index | BAR- | 03/19/2025 | 03/19/2026 | 687 | 3,900,000 | 5675 | | 82,408 | | 82,408 | | 105,966 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504062 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/20/2026 | 21 | 125,017 | 6118 | | 6,028 | | 6,028 | | 7,050 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505158 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/06/2026 | 163 | 911,231 | 5739 | | 46,251 | | 46,251 | | 69,808 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506083 | | N/A | Equity/Index | NTX- | 03/24/2025 | 03/20/2026 | 445 | 2,563,890 | 5663 | | 115,086 | | 115,086 | | 144,797 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404674 | | N/A | Equity/Index | SG- | 07/23/2024 | 07/18/2025 | 696 | 3,884,007 | 5545 | 232,318 | | | 232,318 | | 399,599 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509025 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/01/2026 | 299 | 1,700,000 | 5687 | | 50,727 | | 50,727 | | 65,068 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406738 | | N/A | Equity/Index | BAR- | 10/01/2024 | 10/01/2025 | 193 | 1,100,000 | 5709 | 34,540 | | | 34,540 | | 46,095 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408863 | | N/A | Equity/Index | TOCC- | 11/21/2024 | 11/21/2025 | 100 | 594,871 | 5949 | 20,109 | | | 20,109 | | 23,454 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411172 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | 55 | 331,306 | 5931 | 15,974 | | | 15,974 | | 17,306 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505804 | | N/A | Equity/Index | NTX- | 03/20/2025 | 03/20/2026 | 106 | 600,000 | 5663 | | 35,358 | | 35,358 | | 49,674 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2511295 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/27/2026 | 49 | 288,399 | 6124 | | 4,699 | | 4,699 | | 5,544 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408476 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/12/2025 | 50 | 300,000 | 5984 | 7,604 | | | 7,604 | | 8,704 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406237 | | N/A | Equity/Index | RBC- | 09/13/2024 | 09/04/2025 | 162 | 910,920 | 5520 | 31,778 | | | 31,778 | | 44,657 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406191 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 400 | 2,250,408 | 5626 | 82,970 | | | 82,970 | | 121,002 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411273 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/29/2025 | 821 | 4,900,000 | 5971 | 111,864 | | | 111,864 | | 124,991 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508693 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/24/2026 | 381 | 2,090,299 | 5485 | | 117,378 | | 117,378 | | 172,575 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411492 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/22/2025 | 20 | 119,680 | 5931 | 7,606 | | | 7,606 | | 8,705 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507233 | | N/A | Equity/Index | BAR- | 04/10/2025 | 04/08/2026 | 11 | 57,648 | 4983 | | 1,727 | | 1,727 | | 2,314 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505231 | | N/A | Equity/Index | BAR- | 03/12/2025 | 03/10/2026 | 421 | 2,356,337 | 5615 | | 68,989 | | 68,989 | | 92,489 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505540 | | N/A | Equity/Index | BAR- | 03/17/2025 | 03/17/2026 | 987 | 5,600,000 | 5675 | | 111,553 | | 111,553 | | 143,662 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404830 | | N/A | Equity/Index | BNP- | 07/29/2024 | 07/29/2025 | 677 | 3,700,000 | 5464 | 78,329 | | | 78,329 | | 122,866 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507674 | | N/A | Equity/Index | BAR- | 04/15/2025 | 04/15/2026 | 1,112 | 6,000,000 | 5397 | | 351,295 | | 351,295 | | 522,800 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503009 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/09/2026 | 191 | 1,159,958 | 6026 | | 75,659 | | 75,659 | | 79,010 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503845 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/23/2026 | 300 | 1,803,939 | 6013 | | 106,256 | | 106,256 | | 117,417 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512179 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/08/2026 | 15 | 90,635 | 6000 | | 3,871 | | 3,871 | | 4,223 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512976 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 154 | 938,815 | 5968 | | 60,745 | | 60,745 | | 64,110 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408150 | | N/A | Equity/Index | BAR- | 11/06/2024 | 11/06/2025 | 219 | 1,300,000 | 5929 | 42,576 | | | 42,576 | | 50,083 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409486 | | N/A | Equity/Index | BAR- | 12/02/2024 | 12/02/2025 | 66 | 400,000 | 6047 | 11,429 | | | 11,429 | | 12,231 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513377 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/18/2026 | 22 | 136,014 | 5968 | | 2,946 | | 2,946 | | 2,956 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406148 | | N/A | Equity/Index | BAR- | 09/12/2024 | 09/12/2025 | 876 | 4,900,000 | 5596 | 180,806 | | | 180,806 | | 265,788 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503145 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/30/2026 | 50 | 302,400 | 6071 | | 16,365 | | 16,365 | | 17,306 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405011 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/25/2025 | 151 | 804,267 | 5459 | 16,921 | | | 16,921 | | 29,780 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409363 | | N/A | Equity/Index | BMO- | 11/27/2024 | 11/04/2025 | 108 | 647,676 | 5713 | 73,765 | | | 73,765 | | 70,552 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508364 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/22/2026 | 121 | 658,845 | 5288 | | 29,027 | | 29,027 | | 39,501 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501697 | | N/A | Equity/Index | BNP- | 01/28/2025 | 01/28/2026 | 99 | 600,000 | 6068 | | 19,367 | | 19,367 | | 20,526 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505237 | | N/A | Equity/Index | BAR- | 03/12/2025 | 03/10/2026 | 141 | 789,177 | 5615 | | 47,133 | | 47,133 | | 67,890 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405591 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/07/2025 | 130 | 731,835 | 5200 | 99,414 | | | 99,414 | | 134,241 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406430 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/12/2025 | 102 | 580,074 | 5596 | 13,871 | | | 13,871 | | 18,326 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500729 | | N/A | Equity/Index | TOCC- | 01/14/2025 | 01/14/2026 | 100 | 584,291 | 5843 | | 18,057 | | 18,057 | | 21,972 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404636 | | N/A | Equity/Index | BMO- | 07/22/2024 | 07/18/2025 | 93 | 515,054 | 5545 | 22,150 | | | 22,150 | | 37,399 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409367 | | N/A | Equity/Index | BMO- | 11/27/2024 | 11/14/2025 | 25 | 149,925 | 6197 | 8,960 | | | 8,960 | | 7,177 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407925 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 10/31/2025 | 300 | 1,718,640 | 5729 | 102,608 | | | 102,608 | | 139,561 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411711 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/17/2025 | 88 | 517,704 | 6051 | 24,474 | | | 24,474 | | 29,728 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2506511 | | N/A | Equity/Index | TOCC- | 04/01/2025 | 04/01/2026 | 600 | 3,379,842 | 5633 | | 62,193 | | 62,193 | | 80,747 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405755 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/15/2025 | 65 | 365,888 | 5543 | 9,390 | | | 9,390 | | 13,030 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405111 | | N/A | Equity/Index | BNP- | 08/08/2024 | 08/06/2025 | 120 | 635,040 | 5240 | 61,265 | | | 61,265 | | 118,936 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501821 | | N/A | Equity/Index | RBC- | 01/29/2025 | 01/27/2026 | 34 | 205,557 | 6012 | | 9,922 | | 9,922 | | 10,703 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405286 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/08/2025 | 96 | 520,698 | 5344 | 21,165 | | | 21,165 | | 32,922 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503380 | | N/A | Equity/Index | RBC- | 02/14/2025 | 02/06/2026 | 220 | 1,345,850 | 6026 | | 122,951 | | 122,951 | | 112,037 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504971 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/20/2026 | 20 | 115,433 | 6118 | | 5,234 | | 5,234 | | 7,898 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406648 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/26/2025 | 87 | 500,000 | 5738 | 19,381 | | | 19,381 | | 26,529 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513084 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/26/2026 | 695 | 4,265,000 | 6141 | | 94,683 | | 94,683 | | 96,759 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406053 | | N/A | Equity/Index | BAR- | 09/09/2024 | 09/09/2025 | 73 | 400,000 | 5471 | 12,239 | | | 12,239 | | 18,280 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506084 | | N/A | Equity/Index | NTX- | 03/24/2025 | 03/20/2026 | 58 | 334,170 | 5663 | | 17,586 | | 17,586 | | 22,442 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512028 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/05/2026 | 601 | 3,615,766 | 6000 | | 130,687 | | 130,687 | | 143,438 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406360 | | N/A | Equity/Index | TOCC- | 09/19/2024 | 09/19/2025 | 1,200 | 6,856,368 | 5714 | 152,911 | | | 152,911 | | 206,543 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508111 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/16/2026 | 149 | 764,795 | 5276 | | 25,765 | | 25,765 | | 42,443 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407628 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/27/2025 | 207 | 1,200,000 | 5808 | 36,084 | | | 36,084 | | 45,356 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408310 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/10/2025 | 200 | 1,199,108 | 5996 | 37,175 | | | 37,175 | | 41,574 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504612 | | N/A | Equity/Index | TOCC- | 03/04/2025 | 03/04/2026 | 1,900 | 10,978,485 | 5778 | | 481,984 | | 481,984 | | 606,588 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406338 | | N/A | Equity/Index | SG- | 09/18/2024 | 09/12/2025 | 1,155 | 6,506,115 | 5626 | 282,848 | | | 282,848 | | 409,087 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511313 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/22/2026 | 17 | 100,057 | 5803 | | 2,230 | | 2,230 | | 2,473 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409816 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/20/2025 | 134 | 815,169 | 6060 | 21,996 | | | 21,996 | | 23,024 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409883 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/14/2025 | 149 | 906,419 | 5871 | 38,925 | | | 38,925 | | 41,501 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508543 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/17/2026 | 70 | 386,733 | 5283 | | 15,122 | | 15,122 | | 19,444 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404348 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/11/2025 | 801 | 4,500,000 | 5615 | 86,356 | | | 86,356 | | 134,027 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511114 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 60 | 354,542 | 5803 | | 7,871 | | 7,871 | | 8,760 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409262 | | N/A | Equity/Index | BAR- | 11/26/2024 | 11/21/2025 | 83 | 499,204 | 5969 | 31,290 | | | 31,290 | | 32,693 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509763 | | N/A | Equity/Index | RBC- | 05/09/2025 | 05/06/2026 | 120 | 679,584 | 5962 | | 43,534 | | 43,534 | | 77,391 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405093 | | N/A | Equity/Index | BNP- | 08/07/2024 | 08/05/2025 | 1,386 | 7,354,116 | 5186 | 476,992 | | | 476,992 | | 786,883 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503558 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/17/2026 | 53 | 325,102 | 6115 | | 7,239 | | 7,239 | | 7,324 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404543 | | N/A | Equity/Index | TOCC- | 07/18/2024 | 07/03/2025 | 200 | 1,111,124 | 5567 | 54,365 | | | 54,365 | | 99,716 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406799 | | N/A | Equity/Index | SG- | 10/03/2024 | 10/03/2025 | 70 | 400,000 | 5700 | 24,522 | | | 24,522 | | 34,435 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407644 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/16/2025 | 173 | 1,010,545 | 5842 | 59,861 | | | 59,861 | | 74,295 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503097 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/15/2026 | 92 | 556,416 | 5950 | | 11,021 | | 11,021 | | 11,820 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404487 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/11/2025 | 766 | 4,335,560 | 5615 | 190,236 | | | 190,236 | | 314,036 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2505263 | | N/A | Equity/Index | TOCC- | 03/13/2025 | 03/13/2026 | 2,500 | 13,803,800 | 5522 | | 553,564 | | 553,564 | | 770,958 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407615 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 792 | 4,600,000 | 5808 | 138,226 | | | 138,226 | | 174,089 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500495 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/09/2026 | 200 | 1,183,650 | 5918 | | 40,247 | | 40,247 | | 47,408 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508795 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/24/2026 | 526 | 2,925,875 | 5525 | | 168,094 | | 168,094 | | 237,532 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502026 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/28/2026 | 196 | 1,189,529 | 6068 | | 45,033 | | 45,033 | | 47,855 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506341 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/30/2026 | 824 | 4,600,000 | 5581 | | 137,036 | | 137,036 | | 182,601 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507482 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/10/2026 | 8,260 | 44,300,000 | 5363 | | 1,817,228 | | 1,817,228 | | 2,603,958 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404552 | | N/A | Equity/Index | TOCC- | 07/18/2024 | 07/14/2025 | 100 | 555,562 | 5615 | 17,642 | | | 17,642 | | 30,320 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405699 | | N/A | Equity/Index | BAR- | 08/27/2024 | 08/22/2025 | 93 | 523,327 | 5571 | 31,768 | | | 31,768 | | 48,295 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406337 | | N/A | Equity/Index | SG- | 09/18/2024 | 09/12/2025 | 49 | 276,017 | 5596 | 19,426 | | | 19,426 | | 29,527 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512824 | | N/A | Equity/Index | BAR- | 06/23/2025 | 06/23/2026 | 396 | 2,387,000 | 6025 | | 120,804 | | 120,804 | | 134,126 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502400 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/09/2026 | 27 | 163,068 | 5827 | | 5,944 | | 5,944 | | 6,483 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409512 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/26/2025 | 23 | 139,098 | 6022 | 7,758 | | | 7,758 | | 7,872 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411664 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/26/2025 | 63 | 370,629 | 5999 | 10,850 | | | 10,850 | | 13,164 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507142 | | N/A | Equity/Index | RBC- | 04/09/2025 | 04/07/2026 | 47 | 233,872 | 5062 | | 4,372 | | 4,372 | | 6,740 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406635 | | N/A | Equity/Index | RBC- | 09/27/2024 | 09/29/2025 | 242 | 1,390,000 | 5738 | 112,729 | | | 112,729 | | 140,789 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408649 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 85 | 500,000 | 5871 | 31,100 | | | 31,100 | | 37,677 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503075 | | N/A | Equity/Index | RBC- | 02/12/2025 | 02/10/2026 | 71 | 429,408 | 6066 | | 17,972 | | 17,972 | | 19,192 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505650 | | N/A | Equity/Index | TOCC- | 03/18/2025 | 03/18/2026 | 100 | 561,466 | 5615 | | 16,790 | | 16,790 | | 22,147 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406748 | | N/A | Equity/Index | BAR- | 10/01/2024 | 09/26/2025 | 105 | 600,373 | 5738 | 34,420 | | | 34,420 | | 47,923 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404264 | | N/A | Equity/Index | TOCC- | 07/10/2024 | 07/10/2025 | 100 | 563,391 | 5634 | 15,689 | | | 15,689 | | 25,132 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500702 | | N/A | Equity/Index | RBC- | 01/13/2025 | 09/09/2025 | 13 | 75,756 | 5875 | | 4,573 | | 4,573 | | 5,641 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406396 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/19/2025 | 929 | 5,300,000 | 5703 | 118,398 | | | 118,398 | | 159,859 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407328 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/18/2025 | 133 | 777,797 | 5816 | 8,860 | | | 8,860 | | 10,947 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405923 | | N/A | Equity/Index | BNP- | 09/04/2024 | 08/29/2025 | 619 | 3,421,213 | 5592 | 193,283 | | | 193,283 | | 321,715 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512705 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/22/2026 | 301 | 1,794,000 | 5968 | | 36,023 | | 36,023 | | 38,977 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511103 | | N/A | Equity/Index | TOCC- | 05/28/2025 | 05/28/2026 | 100 | 588,855 | 5889 | | 53,116 | | 53,116 | | 71,426 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410539 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/04/2025 | 39 | 237,120 | 6086 | 14,244 | | | 14,244 | | 13,264 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503641 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/18/2026 | 314 | 1,913,830 | 6130 | | 57,129 | | 57,129 | | 59,297 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511782 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/28/2026 | 31 | 186,184 | 5889 | | 10,999 | | 10,999 | | 12,169 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512730 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/17/2026 | 21 | 125,685 | 5983 | | 8,165 | | 8,165 | | 9,396 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505926 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/11/2026 | 50 | 282,473 | 5572 | | 17,060 | | 17,060 | | 23,419 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405328 | | N/A | Equity/Index | SG- | 08/15/2024 | 08/15/2025 | 108 | 600,000 | 5543 | 31,740 | | | 31,740 | | 51,910 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2405967 | | N/A | Equity/Index | BMO- | 09/06/2024 | 09/08/2025 | 272 | 1,470,000 | 5422 | 123,408 | | | 123,408 | | 229,587 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406033 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/29/2025 | 94 | 508,145 | 5648 | 14,322 | | | 14,322 | | 25,715 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411168 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | 7 | 42,166 | 6093 | 400 | | | 400 | | 437 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405084 | | N/A | Equity/Index | BNP- | 08/07/2024 | 08/07/2025 | 192 | 1,000,000 | 5200 | 19,080 | | | 19,080 | | 29,934 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509416 | | N/A | Equity/Index | NTX- | 05/07/2025 | 05/05/2026 | 1,671 | 9,348,242 | 5650 | | 362,607 | | 362,607 | | 496,585 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509021 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/01/2026 | 1,389 | 7,900,000 | 5687 | | 157,523 | | 157,523 | | 198,990 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410815 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/19/2025 | 100 | 593,085 | 5931 | 20,167 | | | 20,167 | | 23,506 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404540 | | N/A | Equity/Index | TOCC- | 07/18/2024 | 07/03/2025 | 100 | 555,562 | 5537 | 32,955 | | | 32,955 | | 61,630 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404806 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/14/2025 | 100 | 545,667 | 5615 | 22,345 | | | 22,345 | | 45,320 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509849 | | N/A | Equity/Index | BAR- | 05/12/2025 | 05/12/2026 | 97 | 566,000 | 5844 | | 30,452 | | 30,452 | | 38,435 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407991 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/31/2025 | 65 | 371,777 | 5910 | 14,407 | | | 14,407 | | 20,341 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508894 | | N/A | Equity/Index | BMO- | 05/01/2025 | 04/29/2026 | 281 | 1,583,505 | 5561 | | 88,588 | | 88,588 | | 118,796 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506661 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/02/2026 | 111 | 600,000 | 5397 | | 15,882 | | 15,882 | | 22,263 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404774 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 92 | 500,000 | 5459 | 27,030 | | | 27,030 | | 47,527 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511807 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/04/2026 | 275 | 1,651,636 | 5971 | | 92,659 | | 92,659 | | 103,416 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510143 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/08/2026 | 66 | 390,647 | 5664 | | 8,596 | | 8,596 | | 9,210 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406865 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/03/2025 | 70 | 400,000 | 5751 | 23,719 | | | 23,719 | | 31,922 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405194 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/11/2025 | 78 | 414,526 | 5615 | 10,527 | | | 10,527 | | 23,090 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409855 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/31/2025 | 167 | 1,015,919 | 5729 | 68,368 | | | 68,368 | | 73,267 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407078 | | N/A | Equity/Index | SG- | 10/09/2024 | 10/09/2025 | 760 | 4,400,000 | 5792 | 100,321 | | | 100,321 | | 126,442 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410637 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 1,136 | 6,872,800 | 6051 | 262,916 | | | 262,916 | | 276,125 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411210 | | N/A | Equity/Index | BMO- | 12/26/2024 | 12/23/2025 | 3,594 | 21,844,332 | 5974 | 855,767 | | | 855,767 | | 920,937 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510375 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/19/2026 | 100 | 596,000 | 5964 | | 32,393 | | 32,393 | | 37,861 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506493 | | N/A | Equity/Index | BAR- | 03/31/2025 | 03/31/2026 | 499 | 2,800,000 | 5612 | | 82,460 | | 82,460 | | 110,298 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502424 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/30/2026 | 99 | 597,915 | 6071 | | 25,400 | | 25,400 | | 27,520 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408758 | | N/A | Equity/Index | BAR- | 11/19/2024 | 11/19/2025 | 51 | 300,000 | 5917 | 12,972 | | | 12,972 | | 15,433 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407989 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/30/2025 | 1,166 | 6,669,112 | 5814 | 353,286 | | | 353,286 | | 493,443 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405988 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/08/2025 | 100 | 540,842 | 5408 | 28,341 | | | 28,341 | | 46,026 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407843 | | N/A | Equity/Index | BNP- | 10/30/2024 | 10/24/2025 | 72 | 419,782 | 5810 | 36,489 | | | 36,489 | | 40,026 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405482 | | N/A | Equity/Index | BNP- | 08/21/2024 | 08/21/2025 | 89 | 500,000 | 5621 | 13,899 | | | 13,899 | | 20,245 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406195 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 1,400 | 7,876,428 | 5626 | 417,558 | | | 417,558 | | 635,862 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404893 | | N/A | Equity/Index | BAR- | 07/31/2024 | 07/31/2025 | 145 | 800,000 | 5522 | 17,040 | | | 17,040 | | 26,264 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410042 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/09/2025 | 132 | 800,000 | 6053 | 24,960 | | | 24,960 | | 26,656 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410812 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/19/2025 | 800 | 4,744,680 | 5931 | 141,404 | | | 141,404 | | 165,280 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510646 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/01/2026 | 10 | 58,643 | 5604 | | 2,821 | | 2,821 | | 3,225 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502830 | | N/A | Equity/Index | BAR | 02/10/2025 | 02/03/2026 | 115 | 697,556 | 5995 | | 27,431 | | 27,431 | | 29,322 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505106 | | N/A | Equity/Index | BAR | 03/11/2025 | 03/11/2026 | 108 | 600,000 | 5572 | | 11,058 | | 11,058 | | 14,591 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408635 | | N/A | Equity/Index | BMO | 11/15/2024 | 11/14/2025 | 85 | 500,000 | 5871 | 31,000 | | | 31,000 | | 37,601 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503377 | | N/A | Equity/Index | BAR | 02/14/2025 | 02/12/2026 | 126 | 770,755 | 6052 | | 46,144 | | 46,144 | | 46,403 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404663 | | N/A | Equity/Index | SG | 07/23/2024 | 07/18/2025 | 812 | 4,531,342 | 5505 | 137,869 | | | 137,869 | | 209,609 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511238 | | N/A | Equity/Index | TOCC | 05/30/2025 | 05/29/2026 | 1,600 | 9,458,704 | 5912 | | 577,961 | | 577,961 | | 698,326 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504974 | | N/A | Equity/Index | BAR | 03/07/2025 | 02/24/2026 | 27 | 155,834 | 5983 | | 5,688 | | 5,688 | | 7,672 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500305 | | N/A | Equity/Index | RBC | 01/06/2025 | 01/02/2026 | 79 | 473,684 | 5869 | | 23,095 | | 23,095 | | 25,559 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404677 | | N/A | Equity/Index | SG | 07/23/2024 | 07/21/2025 | 846 | 4,721,078 | 5505 | 281,938 | | | 281,938 | | 469,956 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409582 | | N/A | Equity/Index | TOCC | 12/04/2024 | 12/04/2025 | 500 | 3,043,245 | 6086 | 137,258 | | | 137,258 | | 136,337 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506694 | | N/A | Equity/Index | RBC | 04/03/2025 | 03/31/2026 | 141 | 761,795 | 6202 | | 17,701 | | 17,701 | | 61,780 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406561 | | N/A | Equity/Index | BMO | 09/25/2024 | 09/23/2025 | 404 | 2,308,860 | 5719 | 132,286 | | | 132,286 | | 189,311 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509431 | | N/A | Equity/Index | BAR | 05/08/2025 | 05/08/2026 | 99 | 563,000 | 5664 | | 17,340 | | 17,340 | | 22,659 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513243 | | N/A | Equity/Index | BMO | 06/27/2025 | 06/29/2026 | 199 | 1,228,000 | 6173 | | 65,699 | | 65,699 | | 67,048 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409678 | | N/A | Equity/Index | BMO | 12/05/2024 | 12/05/2025 | 66 | 400,000 | 6075 | 23,615 | | | 23,615 | | 22,566 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502755 | | N/A | Equity/Index | BNP | 02/10/2025 | 02/10/2026 | 198 | 1,200,000 | 6066 | | 37,536 | | 37,536 | | 39,727 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404629 | | N/A | Equity/Index | BAR | 07/22/2024 | 07/22/2025 | 126 | 700,000 | 5564 | 34,696 | | | 34,696 | | 58,582 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504057 | | N/A | Equity/Index | NTX | 02/25/2025 | 02/20/2026 | 1,171 | 6,971,185 | 6013 | | 378,210 | | 378,210 | | 437,849 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512029 | | N/A | Equity/Index | BMO | 06/10/2025 | 06/05/2026 | 562 | 3,381,133 | 6000 | | 127,900 | | 127,900 | | 140,748 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500007 | | N/A | Equity/Index | TOCC | 01/02/2025 | 01/02/2026 | 100 | 586,855 | 5869 | | 20,014 | | 20,014 | | 24,169 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509633 | | N/A | Equity/Index | BAR | 05/09/2025 | 05/11/2026 | 500 | 2,832,000 | 5660 | | 170,343 | | 170,343 | | 236,241 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508537 | | N/A | Equity/Index | BMO | 04/25/2025 | 04/08/2026 | 135 | 745,841 | 4983 | | 15,907 | | 15,907 | | 18,717 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404503 | | N/A | Equity/Index | BMO | 07/17/2024 | 07/17/2025 | 251 | 1,400,000 | 5588 | 27,019 | | | 27,019 | | 41,365 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407266 | | N/A | Equity/Index | TOCC | 10/16/2024 | 10/16/2025 | 900 | 5,258,223 | 5842 | 239,783 | | | 239,783 | | 301,313 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409700 | | N/A | Equity/Index | BMO | 12/05/2024 | 12/05/2025 | 329 | 2,000,000 | 6095 | 160,938 | | | 160,938 | | 126,351 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512869 | | N/A | Equity/Index | BMO | 06/23/2025 | 06/18/2026 | 317 | 1,905,233 | 5981 | | 65,245 | | 65,245 | | 71,122 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508785 | | N/A | Equity/Index | BMO | 04/29/2025 | 04/24/2026 | 24 | 133,500 | 5881 | | 2,238 | | 2,238 | | 3,291 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405618 | | N/A | Equity/Index | SG | 08/23/2024 | 08/15/2025 | 100 | 560,057 | 5554 | 19,467 | | | 19,467 | | 28,389 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406539 | | N/A | Equity/Index | SG | 09/25/2024 | 09/25/2025 | 70 | 400,000 | 5722 | 12,959 | | | 12,959 | | 17,545 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509961 | | N/A | Equity/Index | NTX | 05/13/2025 | 05/01/2026 | 78 | 459,229 | 5604 | | 20,686 | | 20,686 | | 23,341 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512157 | | N/A | Equity/Index | BMO | 06/12/2025 | 06/02/2026 | 47 | 283,988 | 5936 | | 16,576 | | 16,576 | | 18,190 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505501 | | N/A | Equity/Index | RBC | 03/14/2025 | 03/10/2026 | 332 | 1,869,558 | 5988 | | 97,223 | | 97,223 | | 188,723 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406052 | | N/A | Equity/Index | BAR | 09/09/2024 | 09/09/2025 | 91 | 500,000 | 5471 | 14,600 | | | 14,600 | | 21,738 | | | | | | | .0001 |

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2508278 | | N/A | Equity/Index | TOCC- | 04/23/2025 | 04/23/2026 | 300 | 1,612,758 | 5376 | | 46,775 | | 46,775 | | 66,055 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513054 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/23/2026 | 36 | 219,456 | 6025 | | 10,485 | | 10,485 | | 11,075 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408784 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/20/2025 | 300 | 1,775,133 | 5917 | 57,518 | | | 57,518 | | 68,104 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503094 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/14/2026 | 26 | 157,248 | 5843 | | 5,792 | | 5,792 | | 6,240 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411556 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 77 | 453,903 | 6159 | 18,010 | | | 18,010 | | 21,685 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410644 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 213 | 1,288,650 | 6051 | 55,173 | | | 55,173 | | 57,425 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408181 | | N/A | Equity/Index | TOCC- | 11/07/2024 | 11/07/2025 | 500 | 2,986,550 | 5973 | 58,243 | | | 58,243 | | 66,806 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405018 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/31/2025 | 458 | 2,439,432 | 5522 | 89,163 | | | 89,163 | | 177,636 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503882 | | N/A | Equity/Index | RBC- | 02/21/2025 | 09/10/2025 | 30 | 180,569 | 6098 | | 8,592 | | 8,592 | | 7,698 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509980 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/05/2026 | 320 | 1,884,016 | 5650 | | 73,968 | | 73,968 | | 83,538 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405364 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/15/2025 | 90 | 500,000 | 5554 | 11,820 | | | 11,820 | | 17,581 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505343 | | N/A | Equity/Index | BMO- | 03/13/2025 | 03/06/2026 | 500 | 2,759,375 | 5739 | | 186,910 | | 186,910 | | 378,789 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512068 | | N/A | Equity/Index | TOCC- | 06/11/2025 | 06/11/2026 | 1,900 | 11,442,256 | 6022 | | 497,754 | | 497,754 | | 552,383 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510090 | | N/A | Equity/Index | NTX- | 05/14/2025 | 05/14/2026 | 799 | 4,710,000 | 5893 | | 277,749 | | 277,749 | | 344,024 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507620 | | N/A | Equity/Index | TOCC- | 04/14/2025 | 04/14/2026 | 300 | 1,621,791 | 5406 | | 45,578 | | 45,578 | | 63,050 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409406 | | N/A | Equity/Index | BAR- | 11/29/2024 | 11/28/2025 | 249 | 1,500,000 | 6032 | 89,085 | | | 89,085 | | 89,802 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501530 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/22/2026 | 163 | 993,224 | 6086 | | 29,775 | | 29,775 | | 30,611 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503183 | | N/A | Equity/Index | BAR- | 02/13/2025 | 02/11/2026 | 145 | 881,999 | 6069 | | 25,800 | | 25,800 | | 27,138 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502585 | | N/A | Equity/Index | BAR- | 02/06/2025 | 02/04/2026 | 200 | 1,213,100 | 6038 | | 35,144 | | 35,144 | | 37,576 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411503 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | 52 | 307,816 | 6116 | 18,861 | | | 18,861 | | 20,075 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510737 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/18/2026 | 31 | 181,793 | 5958 | | 5,761 | | 5,761 | | 6,930 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406666 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/29/2025 | 401 | 2,300,000 | 5738 | 131,512 | | | 131,512 | | 183,203 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511628 | | N/A | Equity/Index | RBC- | 06/05/2025 | 06/03/2026 | 99 | 593,604 | 5970 | | 29,941 | | 29,941 | | 33,740 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405015 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/30/2025 | 232 | 1,235,695 | 5436 | 48,850 | | | 48,850 | | 91,024 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504177 | | N/A | Equity/Index | NTX- | 02/27/2025 | 02/27/2026 | 102 | 600,000 | 5862 | | 34,860 | | 34,860 | | 43,421 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410668 | | N/A | Equity/Index | TOCC- | 12/18/2024 | 12/18/2025 | 200 | 1,174,432 | 5872 | 53,557 | | | 53,557 | | 64,529 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404792 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/03/2025 | 92 | 502,014 | 5537 | 19,121 | | | 19,121 | | 35,602 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510331 | | N/A | Equity/Index | BAR- | 05/16/2025 | 08/01/2025 | 197 | 1,171,559 | 5716 | | 72,531 | | 72,531 | | 103,473 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506402 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/26/2026 | 128 | 716,065 | 5712 | | 37,939 | | 37,939 | | 57,984 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405920 | | N/A | Equity/Index | BAR- | 09/04/2024 | 09/04/2025 | 72 | 400,000 | 5520 | 12,399 | | | 12,399 | | 18,191 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409261 | | N/A | Equity/Index | BAR- | 11/26/2024 | 11/21/2025 | 554 | 3,332,033 | 5969 | 188,133 | | | 188,133 | | 200,786 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508889 | | N/A | Equity/Index | BMO- | 05/01/2025 | 04/29/2026 | 102 | 574,796 | 5561 | | 11,430 | | 11,430 | | 14,322 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411163 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | 16 | 96,380 | 6372 | 896 | | | 896 | | 915 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411162 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | 20 | 120,475 | 6597 | 10 | | | 10 | | 9 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407381 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/20/2025 | 500 | 2,932,335 | 5865 | 57,483 | | | 57,483 | | 69,751 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406417 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/22/2025 | 88 | 500,000 | 5703 | 18,735 | | | 18,735 | | 26,083 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500499 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/09/2026 | 100 | 591,825 | 5918 | | 35,807 | | 35,807 | | 41,685 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407333 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/19/2025 | 62 | 362,582 | 6271 | 2,340 | | | 2,340 | | 2,740 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408201 | | N/A | Equity/Index | RBC- | 11/07/2024 | 11/07/2025 | 177 | 1,060,000 | 5998 | 83,634 | | | 83,634 | | 74,856 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411255 | | N/A | Equity/Index | TOCC- | 12/27/2024 | 12/29/2025 | 200 | 1,194,168 | 5992 | 98,282 | | | 98,282 | | 97,480 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504067 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/23/2026 | 238 | 1,416,859 | 6013 | | 59,398 | | 59,398 | | 67,758 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409258 | | N/A | Equity/Index | BAR- | 11/26/2024 | 11/21/2025 | 159 | 956,306 | 6254 | 26,860 | | | 26,860 | | 26,969 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506682 | | N/A | Equity/Index | RBC- | 04/03/2025 | 03/13/2026 | 71 | 383,599 | 6043 | | 11,993 | | 11,993 | | 37,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406248 | | N/A | Equity/Index | RBC- | 09/13/2024 | 09/11/2025 | 256 | 1,439,478 | 5554 | 87,086 | | | 87,086 | | 130,503 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405769 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/22/2025 | 58 | 326,484 | 5571 | 20,185 | | | 20,185 | | 30,687 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404716 | | N/A | Equity/Index | BAR- | 07/25/2024 | 07/25/2025 | 1,815 | 9,800,000 | 5399 | 399,735 | | | 399,735 | | 670,046 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409234 | | N/A | Equity/Index | BMO- | 11/26/2024 | 07/29/2025 | 64 | 385,004 | 5824 | 32,716 | | | 32,716 | | 26,571 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405436 | | N/A | Equity/Index | BMO- | 08/19/2024 | 08/15/2025 | 96 | 536,460 | 5554 | 29,947 | | | 29,947 | | 46,870 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503830 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 100 | 601,313 | 6013 | | 19,544 | | 19,544 | | 21,419 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513371 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/05/2026 | 257 | 1,588,890 | 6000 | | 37,358 | | 37,358 | | 37,516 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511805 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/04/2026 | 67 | 402,399 | 5971 | | 18,061 | | 18,061 | | 19,888 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512183 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/09/2026 | 17 | 102,719 | 6006 | | 5,747 | | 5,747 | | 6,354 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510220 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/18/2026 | 99 | 590,000 | 5958 | | 32,385 | | 32,385 | | 38,479 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503309 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 1,505 | 9,200,000 | 6115 | | 537,740 | | 537,740 | | 534,777 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508895 | | N/A | Equity/Index | BMO- | 05/01/2025 | 04/29/2026 | 531 | 2,992,318 | 5561 | | 179,951 | | 179,951 | | 243,789 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506960 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 44 | 224,400 | 5397 | | 11,897 | | 11,897 | | 25,047 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508103 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/14/2026 | 14 | 71,860 | 5406 | | 3,511 | | 3,511 | | 6,762 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504760 | | N/A | Equity/Index | BAR- | 03/05/2025 | 03/03/2026 | 85 | 491,640 | 5850 | | 31,226 | | 31,226 | | 42,110 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509969 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | 70 | 412,129 | 5687 | | 24,597 | | 24,597 | | 29,018 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508345 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/16/2026 | 24 | 130,680 | 5276 | | 7,256 | | 7,256 | | 10,070 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410466 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/16/2025 | 99 | 600,000 | 6074 | 17,106 | | | 17,106 | | 17,811 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511319 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/22/2026 | 22 | 129,485 | 5842 | | 3,849 | | 3,849 | | 4,376 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510714 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/12/2026 | 260 | 1,524,718 | 5844 | | 57,010 | | 57,010 | | 67,321 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504017 | | N/A | Equity/Index | TOCC- | 02/25/2025 | 02/25/2026 | 100 | 595,525 | 5955 | | 18,881 | | 18,881 | | 21,495 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509077 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/23/2026 | 47 | 267,832 | 5376 | | 5,512 | | 5,512 | | 6,468 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509679 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/24/2026 | 85 | 480,859 | 5525 | | 29,256 | | 29,256 | | 38,719 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508274 | | N/A | Equity/Index | TOCC- | 04/23/2025 | 04/23/2026 | 300 | 1,612,758 | 5376 | | 31,292 | | 31,292 | | 43,226 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512463 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/17/2026 | 101 | 603,000 | 5983 | | 19,416 | | 19,416 | | 21,521 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510233 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/14/2026 | 309 | 1,828,971 | 5893 | | 67,949 | | 67,949 | | 78,372 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501940 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/19/2025 | 63 | 382,349 | 5931 | | 15,354 | | 15,354 | | 16,540 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404676 | | N/A | Equity/Index | SG- | 07/23/2024 | 07/21/2025 | 428 | 2,388,441 | 5505 | 125,293 | | | 125,293 | | 203,218 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511441 | | N/A | Equity/Index | BMO- | 06/02/2025 | 05/29/2026 | 210 | 1,242,203 | 5912 | | 70,400 | | 70,400 | | 83,601 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506193 | | N/A | Equity/Index | NTX- | 03/26/2025 | 03/24/2026 | 84 | 479,388 | 5768 | | 27,087 | | 27,087 | | 38,311 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500575 | | N/A | Equity/Index | TOCC- | 01/10/2025 | 01/09/2026 | 400 | 2,330,816 | 5827 | | 199,055 | | 199,055 | | 251,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507006 | | N/A | Equity/Index | RBC- | 04/08/2025 | 04/08/2026 | 823 | 4,100,000 | 4983 | | 230,174 | | 230,174 | | 387,340 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409147 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/20/2025 | 40 | 239,855 | 5917 | 15,390 | | | 15,390 | | 16,620 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406522 | | N/A | Equity/Index | BAR- | 09/24/2024 | 09/19/2025 | 33 | 188,972 | 5890 | 3,574 | | | 3,574 | | 5,087 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508880 | | N/A | Equity/Index | NTX- | 05/01/2025 | 05/01/2026 | 107 | 600,000 | 5604 | | 15,377 | | 15,377 | | 19,892 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504944 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/06/2026 | 300 | 1,731,060 | 5770 | | 52,109 | | 52,109 | | 65,411 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405907 | | N/A | Equity/Index | RBC- | 09/03/2024 | 08/29/2025 | 35 | 193,894 | 5592 | 4,542 | | | 4,542 | | 6,772 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405763 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/19/2025 | 54 | 303,968 | 5608 | 10,407 | | | 10,407 | | 15,090 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407635 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/27/2025 | 585 | 3,400,000 | 5808 | 207,228 | | | 207,228 | | 265,198 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407167 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 69 | 400,000 | 5815 | 14,720 | | | 14,720 | | 18,808 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405408 | | N/A | Equity/Index | RBC- | 08/16/2024 | 08/14/2025 | 51 | 282,937 | 5455 | 13,083 | | | 13,083 | | 19,522 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508245 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/20/2026 | 28 | 146,571 | 5283 | | 4,119 | | 4,119 | | 6,160 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404866 | | N/A | Equity/Index | TOCC- | 07/30/2024 | 07/25/2025 | 500 | 2,710,855 | 5399 | 161,103 | | | 161,103 | | 290,059 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510699 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/08/2026 | 63 | 369,451 | 5660 | | 24,179 | | 24,179 | | 28,409 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411502 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/23/2025 | 178 | 1,053,676 | 5974 | 81,036 | | | 81,036 | | 88,007 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409403 | | N/A | Equity/Index | BAR- | 11/29/2024 | 11/28/2025 | 2,089 | 12,600,000 | 6032 | 548,354 | | | 548,354 | | 581,856 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504431 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/24/2026 | 36 | 210,184 | 5983 | | 11,826 | | 11,826 | | 15,576 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504014 | | N/A | Equity/Index | TOCC- | 02/25/2025 | 02/25/2026 | 500 | 2,977,625 | 5955 | | 66,708 | | 66,708 | | 75,152 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410077 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/01/2025 | 41 | 248,585 | 6207 | 3,801 | | | 3,801 | | 3,936 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407498 | | N/A | Equity/Index | TOCC- | 10/23/2024 | 10/23/2025 | 500 | 2,898,710 | 5797 | 132,478 | | | 132,478 | | 170,694 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513093 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/26/2026 | 99 | 609,000 | 6141 | | 36,662 | | 36,662 | | 38,211 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410387 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/15/2025 | 215 | 1,300,000 | 6051 | 77,755 | | | 77,755 | | 77,785 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506930 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/07/2026 | 99 | 500,000 | 5062 | | 12,800 | | 12,800 | | 19,512 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501134 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/07/2026 | 62 | 372,679 | 5909 | | 15,037 | | 15,037 | | 16,645 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408527 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/13/2025 | 117 | 700,000 | 5985 | 21,797 | | | 21,797 | | 24,738 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408590 | | N/A | Equity/Index | BMO- | 11/14/2024 | 11/13/2025 | 108 | 642,924 | 5985 | 51,141 | | | 51,141 | | 47,618 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501532 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/22/2026 | 393 | 2,394,706 | 6086 | | 91,361 | | 91,361 | | 93,670 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406063 | | N/A | Equity/Index | RBC- | 09/09/2024 | 08/28/2025 | 65 | 354,253 | 5592 | 23,971 | | | 23,971 | | 43,711 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407228 | | N/A | Equity/Index | BNP- | 10/14/2024 | 10/07/2025 | 76 | 445,189 | 5696 | 45,446 | | | 45,446 | | 47,777 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404842 | | N/A | Equity/Index | BMO- | 07/29/2024 | 07/24/2025 | 672 | 3,683,783 | 5427 | 163,787 | | | 163,787 | | 266,308 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512063 | | N/A | Equity/Index | TOCC- | 06/11/2025 | 06/11/2026 | 100 | 602,224 | 6022 | | 12,227 | | 12,227 | | 13,326 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406193 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 200 | 1,125,204 | 5626 | 58,305 | | | 58,305 | | 88,456 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406789 | | N/A | Equity/Index | SG- | 10/03/2024 | 10/03/2025 | 947 | 5,400,000 | 5700 | 122,582 | | | 122,582 | | 160,897 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500199 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/31/2025 | 1,026 | 6,099,827 | 5882 | | 240,987 | | 240,987 | | 274,799 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511895 | | N/A | Equity/Index | TOCC- | 06/09/2025 | 06/09/2026 | 100 | 600,588 | 6006 | | 35,917 | | 35,917 | | 40,799 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407935 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 11/03/2025 | 400 | 2,291,520 | 5729 | 136,810 | | | 136,810 | | 185,917 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406556 | | N/A | Equity/Index | BMO- | 09/25/2024 | 09/19/2025 | 46 | 262,890 | 5714 | 13,978 | | | 13,978 | | 19,949 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410116 | | N/A | Equity/Index | BMO- | 12/09/2024 | 10/28/2025 | 19 | 115,021 | 5824 | 12,028 | | | 12,028 | | 10,464 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501528 | | N/A | Equity/Index | RBC- | 01/24/2025 | 01/26/2026 | 98 | 600,000 | 6101 | | 49,182 | | 49,182 | | 43,312 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506319 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/27/2026 | 412 | 2,300,000 | 5581 | | 200,422 | | 200,422 | | 374,363 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509630 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/11/2026 | 1,701 | 9,629,000 | 5660 | | 391,902 | | 391,902 | | 520,427 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411277 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/29/2025 | 921 | 5,500,000 | 5971 | 236,503 | | | 236,503 | | 265,082 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510103 | | N/A | Equity/Index | RBC- | 05/15/2025 | 05/15/2026 | 697 | 4,125,000 | 5917 | | 83,903 | | 83,903 | | 96,840 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404440 | | N/A | Equity/Index | BMO- | 07/15/2024 | 07/10/2025 | 13 | 73,473 | 5416 | 4,667 | | | 4,667 | | 7,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502431 | | N/A | Equity/Index | BAR- | 02/04/2025 | 02/02/2026 | 162 | 978,407 | 6041 | | 57,772 | | 57,772 | | 61,882 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406196 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 100 | 562,602 | 5626 | 30,374 | | | 30,374 | | 46,349 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404209 | | N/A | Equity/Index | BAR- | 07/08/2024 | 07/01/2025 | 61 | 339,691 | 5475 | 31,722 | | | 31,722 | | 44,552 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501120 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/05/2026 | 130 | 781,424 | 6157 | | 15,874 | | 15,874 | | 17,521 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404632 | | N/A | Equity/Index | BMO- | 07/22/2024 | 07/17/2025 | 416 | 2,303,895 | 5588 | 128,365 | | | 128,365 | | 234,278 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500491 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/09/2026 | 700 | 4,142,775 | 5918 | | 93,223 | | 93,223 | | 107,895 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405403 | | N/A | Equity/Index | RBC- | 08/16/2024 | 08/12/2025 | 1,095 | 6,074,830 | 5344 | 294,697 | | | 294,697 | | 420,178 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500546 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/09/2026 | 103 | 600,000 | 5827 | | 37,921 | | 37,921 | | 48,010 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409005 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/11/2025 | 166 | 990,896 | 6001 | 43,077 | | | 43,077 | | 48,475 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406673 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/18/2025 | 104 | 598,156 | 5618 | 25,790 | | | 25,790 | | 33,862 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511433 | | N/A | Equity/Index | BMO- | 06/02/2025 | 05/28/2026 | 557 | 3,294,794 | 5889 | | 185,364 | | 185,364 | | 218,635 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503890 | | N/A | Equity/Index | RBC- | 02/21/2025 | 02/02/2026 | 29 | 174,550 | 6041 | | 13,812 | | 13,812 | | 14,290 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502166 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/29/2026 | 16 | 97,136 | 6039 | | 4,686 | | 4,686 | | 4,945 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404802 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/11/2025 | 191 | 1,042,224 | 5585 | 45,859 | | | 45,859 | | 92,117 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405760 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/15/2025 | 50 | 281,452 | 5554 | 12,936 | | | 12,936 | | 18,883 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502851 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/06/2026 | 37 | 224,431 | 6084 | | 11,966 | | 11,966 | | 12,528 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500490 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/09/2026 | 400 | 2,367,300 | 5918 | | 46,170 | | 46,170 | | 53,060 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408862 | | N/A | Equity/Index | TOCC- | 11/21/2024 | 11/21/2025 | 100 | 594,871 | 5949 | 16,837 | | | 16,837 | | 19,488 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2405839 | | N/A | Equity/Index | BNP- | 08/30/2024 | 08/29/2025 | 513 | 2,900,000 | 5648 | 55,825 | | | 55,825 | | 78,589 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501277 | | N/A | Equity/Index | TOCC- | 01/22/2025 | 01/22/2026 | 100 | 608,637 | 6086 | | 49,970 | | 49,970 | | 44,750 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507745 | | N/A | Equity/Index | BMO- | 04/16/2025 | 04/16/2026 | 95 | 500,000 | 5276 | | 50,998 | | 50,998 | | 111,458 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408770 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/14/2025 | 322 | 1,903,526 | 5949 | 71,252 | | | 71,252 | | 86,494 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408643 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 221 | 1,300,000 | 5871 | 42,640 | | | 42,640 | | 51,546 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505438 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 585 | 3,300,000 | 5639 | | 98,206 | | 98,206 | | 129,931 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504070 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/23/2026 | 295 | 1,756,191 | 6013 | | 99,433 | | 99,433 | | 115,226 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505302 | | N/A | Equity/Index | BAR- | 03/13/2025 | 03/11/2026 | 177 | 979,838 | 5572 | | 55,633 | | 55,633 | | 82,882 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409934 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/05/2025 | 115 | 700,000 | 6090 | 23,696 | | | 23,696 | | 24,339 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503071 | | N/A | Equity/Index | RBC- | 02/12/2025 | 02/10/2026 | 123 | 743,904 | 6066 | | 15,583 | | 15,583 | | 16,646 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410636 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/09/2025 | 103 | 622,532 | 6053 | 52,481 | | | 52,481 | | 43,182 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409950 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/08/2025 | 476 | 2,900,000 | 6090 | 130,356 | | | 130,356 | | 130,085 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406070 | | N/A | Equity/Index | RBC- | 09/09/2024 | 09/05/2025 | 17 | 92,996 | 5503 | 3,962 | | | 3,962 | | 6,299 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408871 | | N/A | Equity/Index | TOCC- | 11/21/2024 | 11/21/2025 | 1,700 | 10,112,807 | 5949 | 640,161 | | | 640,161 | | 709,570 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505169 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/09/2026 | 103 | 575,809 | 5770 | | 11,158 | | 11,158 | | 15,186 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411274 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/29/2025 | 218 | 1,300,000 | 5971 | 39,233 | | | 39,233 | | 43,979 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500194 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/30/2025 | 3 | 17,836 | 5907 | | 872 | | 872 | | 999 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508229 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/10/2026 | 346 | 1,811,198 | 5363 | | 61,671 | | 61,671 | | 97,101 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512968 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 245 | 1,493,569 | 5968 | | 31,762 | | 31,762 | | 32,745 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511774 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/21/2026 | 16 | 96,095 | 6045 | | 3,581 | | 3,581 | | 3,978 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508020 | | N/A | Equity/Index | BAR- | 04/17/2025 | 12/18/2025 | 40 | 211,720 | 6244 | | 2,335 | | 2,335 | | 11,904 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405453 | | N/A | Equity/Index | TOCC- | 08/20/2024 | 08/18/2025 | 300 | 1,680,666 | 5554 | 92,219 | | | 92,219 | | 142,886 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511777 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/21/2026 | 24 | 144,143 | 5845 | | 8,614 | | 8,614 | | 9,509 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405749 | | N/A | Equity/Index | TOCC- | 08/29/2024 | 08/29/2025 | 800 | 4,473,568 | 5592 | 195,956 | | | 195,956 | | 294,450 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408297 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/07/2025 | 300 | 1,798,662 | 5996 | 55,763 | | | 55,763 | | 62,458 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408519 | | N/A | Equity/Index | BMO- | 11/12/2024 | 11/07/2025 | 23 | 137,753 | 6197 | 8,300 | | | 8,300 | | 6,402 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512190 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/10/2026 | 400 | 2,416,920 | 6039 | | 131,712 | | 131,712 | | 146,204 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506840 | | N/A | Equity/Index | BMO- | 04/04/2025 | 08/05/2025 | 354 | 1,822,038 | 5186 | | 116,916 | | 116,916 | | 369,405 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510157 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/13/2026 | 183 | 1,083,159 | 5887 | | 65,540 | | 65,540 | | 78,798 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410084 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/02/2025 | 15 | 90,946 | 6047 | 4,576 | | | 4,576 | | 4,652 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410314 | | N/A | Equity/Index | BAR- | 12/12/2024 | 12/10/2025 | 443 | 2,686,033 | 6035 | 149,831 | | | 149,831 | | 151,360 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407976 | | N/A | Equity/Index | TOCC- | 11/04/2024 | 11/04/2025 | 100 | 571,269 | 5713 | 18,739 | | | 18,739 | | 24,380 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407407 | | N/A | Equity/Index | BNP- | 10/18/2024 | 10/16/2025 | 378 | 2,216,467 | 5842 | 130,134 | | | 130,134 | | 158,076 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506849 | | N/A | Equity/Index | BMO- | 04/04/2025 | 03/03/2026 | 73 | 375,731 | 5850 | | 13,075 | | 13,075 | | 48,707 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2411432 | | N/A | Equity/Index | TOCC- | 12/30/2024 | 12/30/2025 | 100 | 590,694 | 5907 | 14,710 | | | 14,710 | | 17,227 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506844 | | N/A | Equity/Index | BMO- | 04/04/2025 | 03/27/2026 | 80 | 411,760 | 5581 | | 24,270 | | 24,270 | | 72,330 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508789 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/24/2026 | 52 | 289,250 | 5525 | | 5,673 | | 5,673 | | 7,358 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503076 | | N/A | Equity/Index | RBC- | 02/12/2025 | 02/10/2026 | 45 | 272,160 | 6066 | | 14,624 | | 14,624 | | 15,484 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406477 | | N/A | Equity/Index | RBC- | 09/23/2024 | 09/18/2025 | 539 | 3,081,555 | 5618 | 140,167 | | | 140,167 | | 189,855 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508753 | | N/A | Equity/Index | BAR- | 04/29/2025 | 04/29/2026 | 989 | 5,500,000 | 5561 | | 107,748 | | 107,748 | | 142,484 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507476 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/13/2026 | 597 | 3,200,000 | 5363 | | 344,959 | | 344,959 | | 656,022 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405239 | | N/A | Equity/Index | RBC- | 08/12/2024 | 08/08/2025 | 687 | 3,686,655 | 5319 | 219,284 | | | 219,284 | | 372,873 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502433 | | N/A | Equity/Index | RBC- | 02/04/2025 | 08/01/2025 | 12 | 72,425 | 5716 | | 6,544 | | 6,544 | | 6,300 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406645 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/26/2025 | 645 | 3,700,000 | 5738 | 114,847 | | | 114,847 | | 154,399 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504441 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/26/2026 | 249 | 1,453,774 | 5956 | | 78,169 | | 78,169 | | 101,282 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502921 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/11/2026 | 99 | 600,000 | 6069 | | 11,526 | | 11,526 | | 12,287 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405732 | | N/A | Equity/Index | SG- | 08/28/2024 | 08/26/2025 | 189 | 1,056,321 | 5617 | 55,632 | | | 55,632 | | 87,247 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405947 | | N/A | Equity/Index | BAR- | 09/05/2024 | 09/02/2025 | 179 | 982,858 | 5648 | 46,295 | | | 46,295 | | 81,246 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503976 | | N/A | Equity/Index | TOCC- | 02/24/2025 | 02/24/2026 | 700 | 4,188,275 | 5983 | | 348,472 | | 348,472 | | 389,501 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406585 | | N/A | Equity/Index | CIBC- | 09/26/2024 | 09/26/2025 | 1,636 | 9,400,000 | 5745 | 210,560 | | | 210,560 | | 278,330 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405201 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/22/2025 | 63 | 334,810 | 5564 | 13,357 | | | 13,357 | | 29,686 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501693 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/28/2026 | 297 | 1,800,000 | 6068 | | 151,001 | | 151,001 | | 139,095 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505097 | | N/A | Equity/Index | RBC- | 03/10/2025 | 03/06/2026 | 249 | 1,412,328 | 5739 | | 58,418 | | 58,418 | | 78,408 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506961 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 20 | 102,000 | 5671 | | 1,365 | | 1,365 | | 2,785 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410141 | | N/A | Equity/Index | TOCC- | 12/10/2024 | 12/10/2025 | 100 | 603,491 | 6035 | 14,485 | | | 14,485 | | 15,906 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511729 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/08/2026 | 300 | 1,800,108 | 6000 | | 39,788 | | 39,788 | | 43,844 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406818 | | N/A | Equity/Index | TOCC- | 10/03/2024 | 09/30/2025 | 3,200 | 18,220,800 | 5762 | 753,778 | | | 753,778 | | 1,066,240 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502375 | | N/A | Equity/Index | TOCC- | 02/04/2025 | 02/04/2026 | 500 | 3,018,940 | 6038 | | 58,873 | | 58,873 | | 64,488 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411572 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 121 | 713,277 | 6038 | 34,128 | | | 34,128 | | 41,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406437 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/16/2025 | 68 | 386,716 | 5633 | 15,949 | | | 15,949 | | 22,028 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510827 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/22/2026 | 1,007 | 5,842,000 | 5803 | | 179,524 | | 179,524 | | 214,239 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407068 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/03/2025 | 487 | 2,789,536 | 5751 | 164,664 | | | 164,664 | | 224,416 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509185 | | N/A | Equity/Index | TOCC- | 05/05/2025 | 05/05/2026 | 200 | 1,130,076 | 5650 | | 107,924 | | 107,924 | | 175,735 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510579 | | N/A | Equity/Index | BAR- | 05/21/2025 | 05/19/2026 | 382 | 2,234,967 | 6376 | | 91,825 | | 91,825 | | 143,615 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510751 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/20/2026 | 123 | 721,309 | 5940 | | 30,490 | | 30,490 | | 37,158 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504638 | | N/A | Equity/Index | BAR- | 03/04/2025 | 02/27/2026 | 263 | 1,527,701 | 6478 | | 3,777 | | 3,777 | | 5,110 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501936 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/19/2025 | 62 | 376,280 | 5867 | | 27,001 | | 27,001 | | 28,599 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411055 | | N/A | Equity/Index | NGFP- | 12/23/2024 | 12/04/2025 | 20 | 119,025 | 6306 | 5,690 | | | 5,690 | | 4,851 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510491 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/18/2026 | 156 | 927,888 | 5958 | | 19,545 | | 19,545 | | 21,606 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407704 | | N/A | Equity/Index | BAR- | 10/28/2024 | 10/24/2025 | 25 | 145,675 | 5810 | 9,072 | | | 9,072 | | 11,319 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501152 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/09/2026 | 8 | 48,088 | 6244 | | 1,583 | | 1,583 | | 1,698 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408654 | | N/A | Equity/Index | BAR- | 11/15/2024 | 10/24/2025 | 100 | 587,230 | 5810 | 36,088 | | | 36,088 | | 44,037 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508459 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 199 | 1,100,000 | 5525 | | 61,778 | | 61,778 | | 90,568 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505296 | | N/A | Equity/Index | BAR- | 03/13/2025 | 03/11/2026 | 168 | 930,015 | 5572 | | 25,654 | | 25,654 | | 35,241 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505606 | | N/A | Equity/Index | BAR- | 03/17/2025 | 03/13/2026 | 165 | 932,869 | 5522 | | 24,342 | | 24,342 | | 30,416 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500825 | | N/A | Equity/Index | RBC- | 01/14/2025 | 11/28/2025 | 23 | 133,945 | 6420 | | 3,268 | | 3,268 | | 3,894 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506438 | | N/A | Equity/Index | NTX- | 03/28/2025 | 12/18/2025 | 29 | 161,820 | 6244 | | 2,629 | | 2,629 | | 8,545 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405987 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/08/2025 | 100 | 540,842 | 5408 | 23,575 | | | 23,575 | | 37,008 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406922 | | N/A | Equity/Index | BNP- | 10/07/2024 | 10/07/2025 | 123 | 700,000 | 5696 | 18,003 | | | 18,003 | | 23,796 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404055 | | N/A | Equity/Index | BNP- | 07/01/2024 | 07/01/2025 | 183 | 1,000,000 | 5475 | 33,770 | | | 33,770 | | 54,984 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503320 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/17/2026 | 507 | 3,100,000 | 6115 | | 195,983 | | 195,983 | | 192,832 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409489 | | N/A | Equity/Index | BAR- | 12/02/2024 | 12/02/2025 | 248 | 1,500,000 | 6047 | 51,165 | | | 51,165 | | 54,405 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513369 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/05/2026 | 70 | 432,772 | 5939 | | 20,964 | | 20,964 | | 21,126 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410301 | | N/A | Equity/Index | TOCC- | 12/12/2024 | 12/12/2025 | 600 | 3,630,750 | 6051 | 70,809 | | | 70,809 | | 77,340 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405033 | | N/A | Equity/Index | TOCC- | 08/05/2024 | 08/05/2025 | 100 | 518,633 | 5186 | 16,339 | | | 16,339 | | 25,495 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511317 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/22/2026 | 63 | 370,799 | 6259 | | 7,223 | | 7,223 | | 9,062 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406449 | | N/A | Equity/Index | BAR- | 09/20/2024 | 08/29/2025 | 164 | 932,668 | 5648 | 31,723 | | | 31,723 | | 44,279 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405362 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/15/2025 | 432 | 2,400,000 | 5554 | 46,704 | | | 46,704 | | 68,904 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507488 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/10/2026 | 2,946 | 15,800,000 | 5363 | | 969,322 | | 969,322 | | 1,447,855 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406715 | | N/A | Equity/Index | RBC- | 09/30/2024 | 09/30/2025 | 364 | 2,100,000 | 5762 | 65,352 | | | 65,352 | | 86,278 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405491 | | N/A | Equity/Index | TOCC- | 08/21/2024 | 08/19/2025 | 1,900 | 10,653,718 | 5608 | 459,754 | | | 459,754 | | 706,820 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406468 | | N/A | Equity/Index | BNP- | 09/23/2024 | 09/23/2025 | 192 | 1,100,000 | 5719 | 33,991 | | | 33,991 | | 46,410 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509838 | | N/A | Equity/Index | BAR- | 05/12/2025 | 05/12/2026 | 194 | 1,132,000 | 5844 | | 103,070 | | 103,070 | | 143,201 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509518 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/01/2026 | 12 | 68,521 | 5850 | | 1,078 | | 1,078 | | 1,392 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506672 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/01/2026 | 279 | 1,525,014 | 5633 | | 40,424 | | 40,424 | | 59,399 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509208 | | N/A | Equity/Index | BMO- | 05/05/2025 | 05/01/2026 | 55 | 311,856 | 5604 | | 21,389 | | 21,389 | | 29,197 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503000 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/06/2026 | 1,216 | 7,384,865 | 6026 | | 421,964 | | 421,964 | | 444,755 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500177 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/26/2025 | 33 | 196,193 | 5971 | | 11,242 | | 11,242 | | 12,875 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500764 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/09/2026 | 216 | 1,264,507 | 5827 | | 38,359 | | 38,359 | | 45,691 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405594 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/14/2025 | 100 | 562,950 | 5455 | 57,589 | | | 57,589 | | 78,813 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504800 | | N/A | Equity/Index | BAR- | 03/06/2025 | 03/04/2026 | 1,073 | 6,210,524 | 5778 | | 235,352 | | 235,352 | | 294,516 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2501002 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 200 | 1,200,000 | 5997 | | 73,548 | | 73,548 | | 81,500 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408598 | | N/A | Equity/Index | TOCC- | 11/14/2024 | 11/13/2025 | 400 | 2,387,720 | 5985 | 127,742 | | | 127,742 | | 140,449 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510726 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/15/2026 | 25 | 146,608 | 6115 | | 4,769 | | 4,769 | | 6,065 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405014 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/28/2025 | 103 | 548,606 | 5459 | 27,018 | | | 27,018 | | 55,191 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408636 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/14/2025 | 1,107 | 6,500,000 | 5871 | 414,052 | | | 414,052 | | 500,579 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410649 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 51 | 308,550 | 6051 | 18,253 | | | 18,253 | | 18,056 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504776 | | N/A | Equity/Index | TOCC- | 03/06/2025 | 03/06/2026 | 200 | 1,147,704 | 5739 | | 23,301 | | 23,301 | | 28,937 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509532 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/06/2026 | 2,150 | 12,276,691 | 5607 | | 468,571 | | 468,571 | | 589,302 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501129 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/06/2026 | 36 | 216,394 | 5975 | | 6,596 | | 6,596 | | 7,306 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509681 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/30/2026 | 166 | 939,089 | 5569 | | 33,862 | | 33,862 | | 43,390 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407775 | | N/A | Equity/Index | TOCC- | 10/30/2024 | 10/30/2025 | 100 | 581,367 | 5814 | 35,582 | | | 35,582 | | 45,250 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410568 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/09/2025 | 8 | 48,640 | 6053 | 2,354 | | | 2,354 | | 2,367 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503310 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 294 | 1,800,000 | 6115 | | 106,742 | | 106,742 | | 105,959 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505171 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/09/2026 | 139 | 777,062 | 5770 | | 21,956 | | 21,956 | | 30,739 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409418 | | N/A | Equity/Index | BAR- | 11/29/2024 | 12/01/2025 | 50 | 300,000 | 6032 | 18,017 | | | 18,017 | | 18,124 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410647 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 171 | 1,034,550 | 6051 | 66,339 | | | 66,339 | | 64,144 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408120 | | N/A | Equity/Index | BNP- | 11/05/2024 | 10/31/2025 | 704 | 4,064,199 | 5729 | 167,693 | | | 167,693 | | 214,553 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510664 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | 375 | 2,199,113 | 6168 | | 10,350 | | 10,350 | | 12,199 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406241 | | N/A | Equity/Index | RBC- | 09/13/2024 | 09/05/2025 | 85 | 477,952 | 5503 | 22,089 | | | 22,089 | | 31,504 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510719 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/13/2026 | 71 | 416,365 | 6172 | | 3,649 | | 3,649 | | 4,421 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408474 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/12/2025 | 652 | 3,900,000 | 5984 | 75,817 | | | 75,817 | | 86,677 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507624 | | N/A | Equity/Index | TOCC- | 04/14/2025 | 04/14/2026 | 200 | 1,081,194 | 5406 | | 63,361 | | 63,361 | | 93,950 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408972 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/21/2025 | 100 | 596,934 | 5969 | 22,626 | | | 22,626 | | 25,807 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507242 | | N/A | Equity/Index | NTX- | 04/10/2025 | 03/31/2026 | 133 | 693,618 | 5612 | | 46,211 | | 46,211 | | 116,553 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503554 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/13/2026 | 696 | 4,269,264 | 6115 | | 164,388 | | 164,388 | | 164,955 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407214 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/14/2025 | 512 | 3,000,000 | 5860 | 111,899 | | | 111,899 | | 139,076 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405927 | | N/A | Equity/Index | BNP- | 09/04/2024 | 08/29/2025 | 1,357 | 7,500,139 | 5648 | 365,996 | | | 365,996 | | 616,259 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511781 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/28/2026 | 48 | 288,286 | 5889 | | 13,393 | | 13,393 | | 14,633 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511721 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 100 | 600,036 | 6000 | | 28,444 | | 28,444 | | 31,850 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405243 | | N/A | Equity/Index | RBC- | 08/12/2024 | 08/07/2025 | 590 | 3,166,123 | 5200 | 149,016 | | | 149,016 | | 224,496 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511803 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/04/2026 | 5 | 30,030 | 5971 | | 988 | | 988 | | 1,074 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504442 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/26/2026 | 33 | 192,669 | 5956 | | 11,377 | | 11,377 | | 14,908 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501958 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | 192 | 1,165,253 | 5971 | | 27,354 | | 27,354 | | 29,342 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2405929 | | N/A | Equity/Index | BNP- | 09/04/2024 | 08/29/2025 | 165 | 911,955 | 5648 | 48,696 | | | 48,696 | | 83,409 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501681 | | N/A | Equity/Index | SG- | 01/27/2025 | 07/29/2025 | 10 | 59,983 | 6080 | | 2,903 | | 2,903 | | 1,910 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500694 | | N/A | Equity/Index | BAR- | 01/13/2025 | 01/08/2026 | 15 | 87,342 | 5918 | | 3,899 | | 3,899 | | 4,980 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407451 | | N/A | Equity/Index | BAR- | 10/21/2024 | 10/16/2025 | 1,121 | 6,550,844 | 5842 | 373,371 | | | 373,371 | | 464,222 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512687 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 100 | 598,000 | 5968 | | 12,366 | | 12,366 | | 13,404 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406553 | | N/A | Equity/Index | BMO- | 09/25/2024 | 09/19/2025 | 51 | 291,465 | 5703 | 17,357 | | | 17,357 | | 24,838 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506561 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/27/2026 | 253 | 1,431,221 | 5581 | | 59,913 | | 59,913 | | 78,201 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500376 | | N/A | Equity/Index | BAR- | 01/07/2025 | 01/07/2026 | 237 | 1,400,000 | 5909 | | 47,867 | | 47,867 | | 55,979 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501146 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/09/2026 | 72 | 432,788 | 5827 | | 14,009 | | 14,009 | | 15,399 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507005 | | N/A | Equity/Index | RBC- | 04/08/2025 | 04/08/2026 | 100 | 500,000 | 4983 | | 27,575 | | 27,575 | | 46,204 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501008 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/20/2026 | 800 | 4,800,000 | 5997 | | 208,229 | | 208,229 | | 231,195 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410093 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/04/2025 | 23 | 139,450 | 6086 | 7,462 | | | 7,462 | | 7,320 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503090 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/13/2026 | 66 | 399,168 | 5836 | | 14,705 | | 14,705 | | 15,832 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500443 | | N/A | Equity/Index | RBC- | 01/07/2025 | 08/15/2025 | 19 | 112,178 | 5543 | | 11,880 | | 11,880 | | 13,392 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404231 | | N/A | Equity/Index | TOCC- | 07/09/2024 | 07/03/2025 | 300 | 1,674,156 | 5567 | 56,096 | | | 56,096 | | 91,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501276 | | N/A | Equity/Index | BAR- | 01/22/2025 | 01/22/2026 | 296 | 1,800,000 | 6086 | | 104,633 | | 104,633 | | 105,632 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404411 | | N/A | Equity/Index | TOCC- | 07/12/2024 | 07/01/2025 | 200 | 1,127,138 | 5475 | 74,299 | | | 74,299 | | 125,913 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500540 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/09/2026 | 206 | 1,200,000 | 5827 | | 39,085 | | 39,085 | | 47,746 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409835 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/24/2025 | 40 | 243,334 | 5808 | 7,651 | | | 7,651 | | 8,274 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512322 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/10/2026 | 62 | 370,776 | 6039 | | 8,121 | | 8,121 | | 8,915 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410368 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/12/2025 | 661 | 4,000,000 | 6051 | 124,361 | | | 124,361 | | 133,561 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408986 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/24/2025 | 100 | 596,934 | 5969 | 34,922 | | | 34,922 | | 38,052 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503561 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/17/2026 | 245 | 1,502,830 | 6115 | | 92,066 | | 92,066 | | 88,965 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405890 | | N/A | Equity/Index | BNP- | 09/03/2024 | 09/03/2025 | 181 | 1,000,000 | 5529 | 19,260 | | | 19,260 | | 27,679 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509767 | | N/A | Equity/Index | RBC- | 05/09/2025 | 04/23/2026 | 104 | 588,973 | 5718 | | 51,094 | | 51,094 | | 85,103 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404260 | | N/A | Equity/Index | TOCC- | 07/10/2024 | 07/10/2025 | 100 | 563,391 | 5634 | 11,127 | | | 11,127 | | 17,360 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408483 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/06/2025 | 82 | 490,734 | 5929 | 27,813 | | | 27,813 | | 30,750 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508793 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/24/2026 | 131 | 728,688 | 5525 | | 30,595 | | 30,595 | | 41,601 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405304 | | N/A | Equity/Index | BAR- | 08/14/2024 | 08/14/2025 | 605 | 3,300,000 | 5455 | 184,800 | | | 184,800 | | 315,126 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406866 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/03/2025 | 209 | 1,200,000 | 5751 | 73,202 | | | 73,202 | | 98,493 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407821 | | N/A | Equity/Index | BAR- | 10/30/2024 | 10/28/2025 | 81 | 473,348 | 5824 | 26,707 | | | 26,707 | | 33,168 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408647 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 51 | 300,000 | 5871 | 17,969 | | | 17,969 | | 21,830 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409415 | | N/A | Equity/Index | BAR- | 11/29/2024 | 12/01/2025 | 1,127 | 6,800,000 | 6032 | 295,802 | | | 295,802 | | 313,976 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2509419 | | N/A | Equity/Index | NTX- | 05/07/2025 | 05/05/2026 | 555 | 3,104,892 | 5650 | | 166,145 | | 166,145 | | 237,523 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501383 | | N/A | Equity/Index | BNP- | 01/23/2025 | 01/21/2026 | 1,974 | 12,021,660 | 6049 | | 681,188 | | 681,188 | | 693,949 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506169 | | N/A | Equity/Index | TOCC- | 03/26/2025 | 03/26/2026 | 1,200 | 6,854,640 | 5712 | | 138,487 | | 138,487 | | 173,093 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512686 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 601 | 3,589,000 | 5968 | | 72,067 | | 72,067 | | 78,016 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506107 | | N/A | Equity/Index | TOCC- | 03/25/2025 | 03/25/2026 | 300 | 1,732,995 | 5777 | | 146,441 | | 146,441 | | 222,535 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406332 | | N/A | Equity/Index | TOCC- | 09/18/2024 | 09/18/2025 | 200 | 1,123,652 | 5618 | 67,533 | | | 67,533 | | 102,534 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505745 | | N/A | Equity/Index | NTX- | 03/19/2025 | 02/18/2026 | 12 | 67,752 | 6498 | | 1,018 | | 1,018 | | 2,588 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507642 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/10/2026 | 69 | 371,172 | 5268 | | 23,545 | | 23,545 | | 33,979 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407265 | | N/A | Equity/Index | TOCC- | 10/16/2024 | 10/16/2025 | 500 | 2,921,235 | 5842 | 95,533 | | | 95,533 | | 119,434 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510207 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/15/2026 | 497 | 2,960,000 | 5958 | | 158,242 | | 158,242 | | 187,805 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510662 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | 226 | 1,325,332 | 6024 | | 25,061 | | 25,061 | | 30,199 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405433 | | N/A | Equity/Index | BMO- | 08/19/2024 | 08/15/2025 | 567 | 3,168,470 | 5543 | 175,084 | | | 175,084 | | 271,730 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512973 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 164 | 999,777 | 5968 | | 53,528 | | 53,528 | | 56,075 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405735 | | N/A | Equity/Index | SG- | 08/28/2024 | 08/26/2025 | 22 | 122,958 | 5617 | 8,013 | | | 8,013 | | 12,311 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504656 | | N/A | Equity/Index | BAR- | 03/04/2025 | 03/02/2026 | 43 | 249,776 | 5955 | | 9,534 | | 9,534 | | 12,364 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407384 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/20/2025 | 100 | 586,467 | 5865 | 15,895 | | | 15,895 | | 19,414 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508539 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/08/2026 | 35 | 193,366 | 4983 | | 9,355 | | 9,355 | | 11,339 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512580 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/16/2026 | 1,557 | 9,354,456 | 6033 | | 508,361 | | 508,361 | | 570,328 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506962 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 71 | 362,100 | 5671 | | 6,408 | | 6,408 | | 13,586 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502313 | | N/A | Equity/Index | RBC- | 02/03/2025 | 01/30/2026 | 297 | 1,777,545 | 6071 | | 98,334 | | 98,334 | | 110,041 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504588 | | N/A | Equity/Index | RBC- | 03/03/2025 | 02/27/2026 | 124 | 732,654 | 5862 | | 31,781 | | 31,781 | | 37,211 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405485 | | N/A | Equity/Index | BNP- | 08/21/2024 | 08/21/2025 | 125 | 700,000 | 5621 | 38,144 | | | 38,144 | | 58,924 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504614 | | N/A | Equity/Index | TOCC- | 03/04/2025 | 03/04/2026 | 600 | 3,466,890 | 5778 | | 206,289 | | 206,289 | | 268,212 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409150 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/21/2025 | 27 | 161,902 | 6199 | 2,974 | | | 2,974 | | 3,241 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509976 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/04/2026 | 33 | 194,289 | 5687 | | 7,772 | | 7,772 | | 8,848 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510755 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/20/2026 | 12 | 70,372 | 5940 | | 4,323 | | 4,323 | | 5,502 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504179 | | N/A | Equity/Index | NTX- | 02/27/2025 | 02/27/2026 | 205 | 1,200,000 | 5862 | | 73,918 | | 73,918 | | 92,812 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501684 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/04/2025 | 12 | 71,979 | 6482 | | 2,401 | | 2,401 | | 1,769 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406192 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 200 | 1,125,204 | 5626 | 48,681 | | | 48,681 | | 72,174 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407133 | | N/A | Equity/Index | CIBC- | 10/10/2024 | 10/09/2025 | 134 | 775,726 | 5792 | 65,522 | | | 65,522 | | 73,736 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410707 | | N/A | Equity/Index | RBC- | 12/18/2024 | 12/12/2025 | 97 | 583,140 | 6051 | 32,110 | | | 32,110 | | 32,997 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509960 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | 11 | 64,763 | 5850 | | 1,252 | | 1,252 | | 1,420 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500039 | | N/A | Equity/Index | BAR- | 01/02/2025 | 12/30/2025 | 20 | 118,040 | 5907 | | 5,625 | | 5,625 | | 6,674 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2505819 | | N/A | Equity/Index | BAR- | 03/20/2025 | 03/18/2026 | 4,253 | 24,133,649 | 5806 | | 552,465 | | 552,465 | | 741,544 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404891 | | N/A | Equity/Index | BAR- | 07/31/2024 | 07/31/2025 | 344 | 1,900,000 | 5522 | 36,006 | | | 36,006 | | 55,132 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500488 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/08/2026 | 100 | 591,825 | 5918 | | 36,281 | | 36,281 | | 42,241 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507503 | | N/A | Equity/Index | CITI- | 04/11/2025 | 04/09/2026 | 60 | 321,220 | 5627 | | 10,538 | | 10,538 | | 16,515 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407920 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 10/31/2025 | 100 | 572,880 | 5729 | 20,970 | | | 20,970 | | 27,424 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505445 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/16/2026 | 106 | 600,000 | 5639 | | 11,075 | | 11,075 | | 14,359 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510489 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/15/2026 | 165 | 981,420 | 5958 | | 58,559 | | 58,559 | | 70,116 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411192 | | N/A | Equity/Index | TOCC- | 12/26/2024 | 12/26/2025 | 700 | 4,226,313 | 6038 | 95,953 | | | 95,953 | | 104,847 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513237 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/29/2026 | 99 | 614,000 | 6173 | | 18,788 | | 18,788 | | 19,063 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505507 | | N/A | Equity/Index | RBC- | 03/14/2025 | 12/02/2025 | 26 | 146,411 | 6442 | | 1,539 | | 1,539 | | 4,213 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408183 | | N/A | Equity/Index | TOCC- | 11/07/2024 | 11/07/2025 | 100 | 597,310 | 5973 | 14,337 | | | 14,337 | | 16,446 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408979 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/21/2025 | 1,200 | 7,163,208 | 5969 | 454,171 | | | 454,171 | | 488,109 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501678 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/02/2025 | 18 | 107,969 | 6442 | | 3,724 | | 3,724 | | 2,935 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407111 | | N/A | Equity/Index | BAR- | 10/10/2024 | 10/10/2025 | 934 | 5,400,000 | 5780 | 203,199 | | | 203,199 | | 262,365 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411704 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/15/2025 | 61 | 358,863 | 6051 | 13,949 | | | 13,949 | | 16,979 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504016 | | N/A | Equity/Index | TOCC- | 02/25/2025 | 02/25/2026 | 100 | 595,525 | 5955 | | 17,690 | | 17,690 | | 20,122 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510903 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/21/2026 | 56 | 326,010 | 5845 | | 9,492 | | 9,492 | | 11,322 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505431 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 195 | 1,100,000 | 5639 | | 22,220 | | 22,220 | | 28,919 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512578 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/16/2026 | 54 | 324,432 | 6033 | | 14,866 | | 14,866 | | 16,503 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408675 | | N/A | Equity/Index | TOCC- | 11/18/2024 | 11/18/2025 | 200 | 1,178,724 | 5894 | 39,961 | | | 39,961 | | 47,972 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405285 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/08/2025 | 166 | 900,374 | 5344 | 29,873 | | | 29,873 | | 45,721 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408599 | | N/A | Equity/Index | TOCC- | 11/14/2024 | 11/13/2025 | 100 | 596,930 | 5985 | 34,238 | | | 34,238 | | 37,075 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512034 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/05/2026 | 268 | 1,612,355 | 6000 | | 98,241 | | 98,241 | | 111,096 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512355 | | N/A | Equity/Index | RBC- | 06/13/2025 | 05/22/2026 | 20 | 119,319 | 5842 | | 12,071 | | 12,071 | | 14,964 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507093 | | N/A | Equity/Index | TOCC- | 04/09/2025 | 04/09/2026 | 700 | 3,819,830 | 5457 | | 67,624 | | 67,624 | | 93,851 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411675 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/28/2025 | 28 | 164,724 | 5999 | 3,724 | | | 3,724 | | 4,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501655 | | N/A | Equity/Index | BAR- | 01/27/2025 | 01/23/2026 | 1,075 | 6,450,000 | 6119 | | 226,750 | | 226,750 | | 252,482 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407450 | | N/A | Equity/Index | BAR- | 10/21/2024 | 10/16/2025 | 38 | 222,063 | 5842 | 11,777 | | | 11,777 | | 14,724 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408824 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/18/2025 | 100 | 589,300 | 6101 | 18,337 | | | 18,337 | | 22,244 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506850 | | N/A | Equity/Index | BMO- | 04/04/2025 | 03/11/2026 | 137 | 705,139 | 5572 | | 40,644 | | 40,644 | | 123,022 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405443 | | N/A | Equity/Index | TOCC- | 08/20/2024 | 08/14/2025 | 400 | 2,240,888 | 5455 | 145,842 | | | 145,842 | | 221,010 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503642 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/18/2026 | 1,851 | 11,281,845 | 6130 | | 408,257 | | 408,257 | | 421,818 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404279 | | N/A | Equity/Index | BMO- | 07/10/2024 | 07/03/2025 | 168 | 944,328 | 5567 | 48,518 | | | 48,518 | | 83,699 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407168 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 1,187 | 6,900,000 | 5815 | 257,369 | | | 257,369 | | 329,250 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510559 | | N/A | Equity/Index | TOCC | 05/21/2025 | 05/21/2026 | 1,200 | 7,013,532 | 5845 | | 305,803 | | 305,803 | | 370,398 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506255 | | N/A | Equity/Index | BAR | 03/27/2025 | 03/20/2026 | 195 | 1,112,446 | 5668 | | 63,800 | | 63,800 | | 85,967 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503084 | | N/A | Equity/Index | RBC | 02/12/2025 | 01/06/2026 | 62 | 374,976 | 5975 | | 11,999 | | 11,999 | | 12,920 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506820 | | N/A | Equity/Index | TOCC | 04/04/2025 | 04/06/2026 | 800 | 4,059,264 | 5074 | | 237,884 | | 237,884 | | 393,327 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406344 | | N/A | Equity/Index | SG | 09/18/2024 | 09/16/2025 | 61 | 343,613 | 5633 | 18,282 | | | 18,282 | | 27,198 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513231 | | N/A | Equity/Index | BMO | 06/27/2025 | 06/26/2026 | 398 | 2,456,000 | 6173 | | 144,658 | | 144,658 | | 147,680 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511784 | | N/A | Equity/Index | BMO | 06/06/2025 | 05/29/2026 | 51 | 306,303 | 5912 | | 11,579 | | 11,579 | | 12,582 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404812 | | N/A | Equity/Index | BOA | 07/26/2024 | 07/18/2025 | 480 | 2,619,202 | 5505 | 108,197 | | | 108,197 | | 192,188 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505918 | | N/A | Equity/Index | RBC | 03/21/2025 | 03/05/2026 | 94 | 531,048 | 5843 | | 14,924 | | 14,924 | | 21,483 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510953 | | N/A | Equity/Index | TOCC | 05/27/2025 | 05/27/2026 | 1,000 | 5,921,540 | 5922 | | 129,696 | | 129,696 | | 150,071 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405714 | | N/A | Equity/Index | BAR | 08/28/2024 | 08/28/2025 | 304 | 1,700,000 | 5592 | 33,455 | | | 33,455 | | 47,360 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406889 | | N/A | Equity/Index | BAR | 10/04/2024 | 09/29/2025 | 62 | 354,556 | 5738 | 20,334 | | | 20,334 | | 28,132 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504176 | | N/A | Equity/Index | NTX | 02/27/2025 | 02/27/2026 | 102 | 600,000 | 5862 | | 34,319 | | 34,319 | | 42,637 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503371 | | N/A | Equity/Index | BAR | 02/14/2025 | 02/11/2026 | 32 | 195,747 | 6069 | | 13,133 | | 13,133 | | 12,953 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410747 | | N/A | Equity/Index | BAR | 12/19/2024 | 12/17/2025 | 17 | 100,623 | 6051 | 2,790 | | | 2,790 | | 3,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404979 | | N/A | Equity/Index | RBC | 08/02/2024 | 08/01/2025 | 337 | 1,800,000 | 5347 | 48,312 | | | 48,312 | | 78,304 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506566 | | N/A | Equity/Index | BMO | 04/02/2025 | 03/30/2026 | 153 | 865,521 | 5581 | | 17,555 | | 17,555 | | 22,137 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511733 | | N/A | Equity/Index | TOCC | 06/06/2025 | 06/08/2026 | 500 | 3,000,180 | 6000 | | 126,313 | | 126,313 | | 140,896 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505701 | | N/A | Equity/Index | BAR | 03/18/2025 | 03/16/2026 | 230 | 1,292,071 | 5639 | | 76,521 | | 76,521 | | 110,449 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504934 | | N/A | Equity/Index | NTX | 03/07/2025 | 03/06/2026 | 295 | 1,700,000 | 5770 | | 153,002 | | 153,002 | | 214,753 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405717 | | N/A | Equity/Index | BAR | 08/28/2024 | 08/28/2025 | 54 | 300,000 | 5592 | 7,330 | | | 7,330 | | 10,493 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410708 | | N/A | Equity/Index | RBC | 12/18/2024 | 12/12/2025 | 21 | 126,247 | 6051 | 7,490 | | | 7,490 | | 7,564 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407314 | | N/A | Equity/Index | BAR | 10/17/2024 | 09/08/2025 | 38 | 222,228 | 5693 | 3,304 | | | 3,304 | | 4,070 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505235 | | N/A | Equity/Index | BAR | 03/12/2025 | 03/10/2026 | 231 | 1,292,907 | 5615 | | 69,799 | | 69,799 | | 98,735 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411681 | | N/A | Equity/Index | RBC | 12/31/2024 | 11/28/2025 | 81 | 476,523 | 6032 | 11,035 | | | 11,035 | | 13,362 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408346 | | N/A | Equity/Index | BNP | 11/08/2024 | 10/22/2025 | 63 | 377,934 | 5851 | 16,317 | | | 16,317 | | 18,606 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406587 | | N/A | Equity/Index | CIBC | 09/26/2024 | 09/26/2025 | 870 | 5,000,000 | 5745 | 187,000 | | | 187,000 | | 253,539 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411645 | | N/A | Equity/Index | RBC | 12/31/2024 | 11/21/2025 | 116 | 682,428 | 5949 | 28,195 | | | 28,195 | | 34,406 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405150 | | N/A | Equity/Index | TOCC | 08/09/2024 | 08/08/2025 | 100 | 534,416 | 5344 | 29,341 | | | 29,341 | | 50,694 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511968 | | N/A | Equity/Index | TOCC | 06/10/2025 | 06/10/2026 | 2,700 | 16,304,787 | 6039 | | 712,545 | | 712,545 | | 779,385 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404815 | | N/A | Equity/Index | BOA | 07/26/2024 | 07/18/2025 | 200 | 1,091,334 | 5545 | 50,872 | | | 50,872 | | 96,584 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407254 | | N/A | Equity/Index | BMO | 10/15/2024 | 10/10/2025 | 250 | 1,455,458 | 5815 | 58,768 | | | 58,768 | | 75,226 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510774 | | N/A | Equity/Index | CITI | 05/22/2025 | 05/15/2026 | 179 | 1,049,835 | 6283 | | 51,126 | | 51,126 | | 77,141 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409417 | | N/A | Equity/Index | BAR | 11/29/2024 | 12/01/2025 | 779 | 4,700,000 | 6032 | 274,480 | | | 274,480 | | 278,128 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2410104 | | N/A | Equity/Index | BMO | 12/09/2024 | 11/21/2025 | 26 | 157,398 | 6308 | 8,595 | | | 8,595 | | 5,857 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507490 | | N/A | Equity/Index | BAR | 04/11/2025 | 04/13/2026 | 1,678 | 9,000,000 | 5363 | | 175,944 | | 175,944 | | 243,232 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404788 | | N/A | Equity/Index | BOA | 07/26/2024 | 07/01/2025 | 86 | 469,274 | 5475 | 19,774 | | | 19,774 | | 35,305 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405003 | | N/A | Equity/Index | RBC | 08/02/2024 | 07/16/2025 | 88 | 468,712 | 5667 | 18,343 | | | 18,343 | | 46,323 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409339 | | N/A | Equity/Index | SG | 11/27/2024 | 11/28/2025 | 233 | 1,400,000 | 5999 | 40,039 | | | 40,039 | | 44,546 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506670 | | N/A | Equity/Index | NTX | 04/03/2025 | 04/02/2026 | 426 | 2,300,000 | 5397 | | 216,683 | | 216,683 | | 450,770 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407931 | | N/A | Equity/Index | TOCC | 11/01/2024 | 11/03/2025 | 500 | 2,864,400 | 5729 | 93,958 | | | 93,958 | | 121,753 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407269 | | N/A | Equity/Index | TOCC | 10/16/2024 | 10/16/2025 | 300 | 1,752,741 | 5842 | 106,397 | | | 106,397 | | 131,143 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407081 | | N/A | Equity/Index | SG | 10/09/2024 | 10/09/2025 | 242 | 1,400,000 | 5792 | 46,200 | | | 46,200 | | 58,977 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404639 | | N/A | Equity/Index | BMO | 07/22/2024 | 07/18/2025 | 111 | 614,741 | 5545 | 36,010 | | | 36,010 | | 64,436 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408032 | | N/A | Equity/Index | RBC | 11/04/2024 | 10/01/2025 | 24 | 137,352 | 5709 | 11,402 | | | 11,402 | | 14,638 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406368 | | N/A | Equity/Index | TOCC | 09/19/2024 | 09/19/2025 | 100 | 571,364 | 5714 | 33,770 | | | 33,770 | | 48,629 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409665 | | N/A | Equity/Index | SG | 12/04/2024 | 12/02/2025 | 35 | 212,905 | 6047 | 14,124 | | | 14,124 | | 12,995 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504605 | | N/A | Equity/Index | TOCC | 03/04/2025 | 03/04/2026 | 100 | 577,815 | 5778 | | 10,980 | | 10,980 | | 13,341 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408117 | | N/A | Equity/Index | BNP | 11/05/2024 | 10/31/2025 | 69 | 398,338 | 5705 | 23,239 | | | 23,239 | | 30,076 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406888 | | N/A | Equity/Index | BAR | 10/04/2024 | 09/29/2025 | 55 | 314,525 | 5738 | 16,899 | | | 16,899 | | 23,330 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406157 | | N/A | Equity/Index | BAR | 09/12/2024 | 09/09/2025 | 1,611 | 9,001,253 | 5471 | 409,693 | | | 409,693 | | 586,928 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405159 | | N/A | Equity/Index | TOCC | 08/09/2024 | 08/11/2025 | 200 | 1,068,832 | 5344 | 43,825 | | | 43,825 | | 71,650 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506611 | | N/A | Equity/Index | NTX | 04/02/2025 | 03/31/2026 | 100 | 564,220 | 6202 | | 20,536 | | 20,536 | | 43,505 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507857 | | N/A | Equity/Index | TOCC | 04/17/2025 | 04/20/2026 | 100 | 528,270 | 5283 | | 9,300 | | 9,300 | | 13,256 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409420 | | N/A | Equity/Index | BAR | 11/29/2024 | 12/01/2025 | 50 | 300,000 | 6032 | 18,489 | | | 18,489 | | 18,462 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503182 | | N/A | Equity/Index | BAR | 02/13/2025 | 02/11/2026 | 81 | 492,703 | 6069 | | 10,556 | | 10,556 | | 11,093 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502171 | | N/A | Equity/Index | RBC | 01/31/2025 | 01/28/2026 | 17 | 103,207 | 6250 | | 3,782 | | 3,782 | | 3,838 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513384 | | N/A | Equity/Index | BAR | 06/30/2025 | 06/18/2026 | 130 | 803,719 | 5981 | | 29,307 | | 29,307 | | 29,495 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409933 | | N/A | Equity/Index | BAR | 12/06/2024 | 12/05/2025 | 690 | 4,200,000 | 6090 | 136,538 | | | 136,538 | | 140,619 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406644 | | N/A | Equity/Index | BNP | 09/27/2024 | 09/26/2025 | 627 | 3,600,000 | 5738 | 106,704 | | | 106,704 | | 143,185 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406051 | | N/A | Equity/Index | BAR | 09/09/2024 | 09/09/2025 | 110 | 600,000 | 5471 | 14,940 | | | 14,940 | | 22,057 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409499 | | N/A | Equity/Index | RBC | 12/02/2024 | 11/25/2025 | 195 | 1,179,311 | 5987 | 67,435 | | | 67,435 | | 69,290 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510139 | | N/A | Equity/Index | NTX | 05/15/2025 | 05/08/2026 | 108 | 639,241 | 5660 | | 28,308 | | 28,308 | | 31,507 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407604 | | N/A | Equity/Index | SG | 10/25/2024 | 10/24/2025 | 551 | 3,200,000 | 5808 | 266,239 | | | 266,239 | | 307,703 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507715 | | N/A | Equity/Index | RBC | 04/15/2025 | 04/10/2026 | 320 | 1,727,920 | 5363 | | 179,488 | | 179,488 | | 351,142 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505733 | | N/A | Equity/Index | NTX | 03/19/2025 | 03/17/2026 | 17 | 96,050 | 5675 | | 4,740 | | 4,740 | | 6,570 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503093 | | N/A | Equity/Index | RBC | 02/12/2025 | 01/14/2026 | 34 | 205,632 | 5843 | | 6,445 | | 6,445 | | 6,930 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408801 | | N/A | Equity/Index | NGFP | 11/20/2024 | 10/30/2025 | 58 | 341,912 | 5814 | 31,054 | | | 31,054 | | 32,637 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2409937 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/05/2025 | 525 | 3,200,000 | 6090 | 185,056 | | | 185,056 | | 174,691 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504434 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/26/2026 | 151 | 881,606 | 5956 | | 18,454 | | 18,454 | | 22,281 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508102 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/14/2026 | 142 | 728,865 | 5406 | | 33,133 | | 33,133 | | 62,536 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507499 | | N/A | Equity/Index | CITI- | 04/11/2025 | 04/07/2026 | 532 | 2,848,152 | 5062 | | 113,178 | | 113,178 | | 149,419 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406421 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/22/2025 | 263 | 1,500,000 | 5703 | 79,559 | | | 79,559 | | 114,612 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410096 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/05/2025 | 11 | 66,694 | 6075 | 2,879 | | | 2,879 | | 2,958 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508553 | | N/A | Equity/Index | BMO- | 04/25/2025 | 03/24/2026 | 135 | 745,841 | 5768 | | 33,568 | | 33,568 | | 56,543 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409242 | | N/A | Equity/Index | BAR- | 11/26/2024 | 11/26/2025 | 66 | 400,000 | 6022 | 11,381 | | | 11,381 | | 12,497 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405703 | | N/A | Equity/Index | BAR- | 08/27/2024 | 08/22/2025 | 228 | 1,282,995 | 5635 | 43,445 | | | 43,445 | | 63,611 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405608 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/08/2025 | 138 | 772,879 | 5344 | 26,034 | | | 26,034 | | 35,162 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507668 | | N/A | Equity/Index | BAR- | 04/15/2025 | 04/15/2026 | 408 | 2,200,000 | 5397 | | 39,841 | | 39,841 | | 54,581 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407655 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/23/2025 | 256 | 1,495,373 | 5797 | 67,594 | | | 67,594 | | 83,926 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506325 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 305 | 1,700,000 | 5581 | | 48,296 | | 48,296 | | 64,244 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405944 | | N/A | Equity/Index | BAR- | 09/05/2024 | 09/05/2025 | 781 | 4,300,000 | 5503 | 250,260 | | | 250,260 | | 400,504 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506023 | | N/A | Equity/Index | BAR- | 03/24/2025 | 03/24/2026 | 191 | 1,100,000 | 5768 | | 63,767 | | 63,767 | | 85,188 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505428 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 497 | 2,800,000 | 5639 | | 51,686 | | 51,686 | | 67,049 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409661 | | N/A | Equity/Index | SG- | 12/04/2024 | 12/02/2025 | 3,281 | 19,958,323 | 6047 | 801,122 | | | 801,122 | | 826,846 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504448 | | N/A | Equity/Index | BAR- | 02/28/2025 | 12/10/2025 | 20 | 117,789 | 6422 | | 2,944 | | 2,944 | | 3,662 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509670 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/24/2026 | 44 | 248,915 | 5485 | | 9,785 | | 9,785 | | 12,339 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510481 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/15/2026 | 204 | 1,213,392 | 5917 | | 46,161 | | 46,161 | | 52,604 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408167 | | N/A | Equity/Index | BAR- | 11/06/2024 | 11/04/2025 | 161 | 953,120 | 5713 | 45,003 | | | 45,003 | | 52,793 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502633 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/09/2026 | 2,000 | 12,051,980 | 6026 | | 506,211 | | 506,211 | | 550,684 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513040 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/25/2026 | 500 | 3,046,000 | 6092 | | 60,309 | | 60,309 | | 62,987 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409134 | | N/A | Equity/Index | TOCC- | 11/25/2024 | 11/25/2025 | 100 | 598,737 | 5987 | 18,683 | | | 18,683 | | 20,977 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509321 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/04/2026 | 33 | 185,592 | 5687 | | 4,878 | | 4,878 | | 6,431 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506340 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/30/2026 | 197 | 1,100,000 | 5581 | | 30,955 | | 30,955 | | 41,123 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410367 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/12/2025 | 859 | 5,200,000 | 6051 | 154,442 | | | 154,442 | | 166,116 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506951 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 112 | 571,200 | 5397 | | 9,325 | | 9,325 | | 16,073 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410823 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/19/2025 | 100 | 593,085 | 5931 | 40,035 | | | 40,035 | | 45,211 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508450 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 199 | 1,100,000 | 5525 | | 28,776 | | 28,776 | | 39,522 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511726 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 700 | 4,200,252 | 6000 | | 252,445 | | 252,445 | | 286,249 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510828 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/22/2026 | 1,007 | 5,842,000 | 5803 | | 218,837 | | 218,837 | | 264,667 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404659 | | N/A | Equity/Index | BNP- | 07/23/2024 | 07/23/2025 | 54 | 300,000 | 5556 | 8,298 | | | 8,298 | | 12,997 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502429 | | N/A | Equity/Index | BAR- | 02/04/2025 | 02/02/2026 | 82 | 495,243 | 6041 | | 21,884 | | 21,884 | | 23,752 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406467 | | N/A | Equity/Index | BNP | 09/23/2024 | 09/23/2025 | 140 | 800,000 | 5719 | 23,569 | | | 23,569 | | 32,165 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410746 | | N/A | Equity/Index | BAR | 12/19/2024 | 12/17/2025 | 44 | 260,436 | 6051 | 7,296 | | | 7,296 | | 8,501 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504153 | | N/A | Equity/Index | BAR | 02/26/2025 | 02/24/2026 | 51 | 305,745 | 5983 | | 22,290 | | 22,290 | | 24,996 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405404 | | N/A | Equity/Index | RBC | 08/16/2024 | 08/12/2025 | 100 | 554,779 | 5344 | 37,669 | | | 37,669 | | 56,351 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503498 | | N/A | Equity/Index | TOCC | 02/19/2025 | 02/19/2026 | 100 | 614,415 | 6144 | | 11,799 | | 11,799 | | 11,821 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404670 | | N/A | Equity/Index | SG | 07/23/2024 | 07/18/2025 | 151 | 842,651 | 5505 | 52,332 | | | 52,332 | | 87,952 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507238 | | N/A | Equity/Index | BAR | 04/10/2025 | 04/08/2026 | 43 | 225,352 | 4983 | | 14,183 | | 14,183 | | 20,132 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510665 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/01/2026 | 262 | 1,536,447 | 6252 | | 5,764 | | 5,764 | | 6,865 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500777 | | N/A | Equity/Index | BMO | 01/14/2025 | 01/12/2026 | 77 | 450,773 | 5827 | | 13,561 | | 13,561 | | 16,137 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506188 | | N/A | Equity/Index | NTX | 03/26/2025 | 03/24/2026 | 36 | 205,452 | 5768 | | 6,032 | | 6,032 | | 7,816 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508879 | | N/A | Equity/Index | NTX | 05/01/2025 | 05/01/2026 | 892 | 5,000,000 | 5604 | | 100,400 | | 100,400 | | 127,585 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501175 | | N/A | Equity/Index | TOCC | 01/21/2025 | 01/21/2026 | 500 | 3,024,620 | 6049 | | 102,848 | | 102,848 | | 109,888 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505196 | | N/A | Equity/Index | TOCC | 03/12/2025 | 03/12/2026 | 300 | 1,679,790 | 5599 | | 155,384 | | 155,384 | | 261,944 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405312 | | N/A | Equity/Index | BAR | 08/14/2024 | 08/12/2025 | 55 | 299,090 | 5344 | 22,034 | | | 22,034 | | 38,066 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506251 | | N/A | Equity/Index | BAR | 03/27/2025 | 03/17/2026 | 291 | 1,660,111 | 6268 | | 6,897 | | 6,897 | | 10,754 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408355 | | N/A | Equity/Index | BNP | 11/08/2024 | 10/27/2025 | 37 | 221,961 | 5808 | 9,110 | | | 9,110 | | 10,404 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502761 | | N/A | Equity/Index | RBC | 02/10/2025 | 02/10/2026 | 297 | 1,800,000 | 6066 | | 148,680 | | 148,680 | | 143,475 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505718 | | N/A | Equity/Index | BAR | 03/19/2025 | 03/19/2026 | 300 | 1,700,000 | 5675 | | 36,397 | | 36,397 | | 46,843 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404546 | | N/A | Equity/Index | TOCC | 07/18/2024 | 07/09/2025 | 100 | 555,562 | 5577 | 16,217 | | | 16,217 | | 26,970 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502752 | | N/A | Equity/Index | BNP | 02/10/2025 | 02/10/2026 | 99 | 600,000 | 6066 | | 11,297 | | 11,297 | | 12,001 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504107 | | N/A | Equity/Index | BAR | 02/26/2025 | 02/26/2026 | 705 | 4,200,000 | 5956 | | 249,225 | | 249,225 | | 288,398 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406679 | | N/A | Equity/Index | BAR | 09/27/2024 | 09/22/2025 | 80 | 460,120 | 5703 | 13,628 | | | 13,628 | | 17,928 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502299 | | N/A | Equity/Index | TOCC | 02/03/2025 | 02/03/2026 | 100 | 599,457 | 5995 | | 18,705 | | 18,705 | | 20,812 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406101 | | N/A | Equity/Index | RBC | 09/10/2024 | 09/05/2025 | 58 | 318,350 | 5408 | 19,545 | | | 19,545 | | 30,641 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505698 | | N/A | Equity/Index | BAR | 03/18/2025 | 03/16/2026 | 248 | 1,393,190 | 5639 | | 55,455 | | 55,455 | | 75,867 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408302 | | N/A | Equity/Index | TOCC | 11/08/2024 | 11/07/2025 | 400 | 2,398,216 | 5996 | 107,206 | | | 107,206 | | 118,924 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411511 | | N/A | Equity/Index | RBC | 12/30/2024 | 12/11/2025 | 8 | 47,356 | 6312 | 1,959 | | | 1,959 | | 1,964 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504801 | | N/A | Equity/Index | BAR | 03/06/2025 | 03/04/2026 | 94 | 544,072 | 5778 | | 23,873 | | 23,873 | | 30,134 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404572 | | N/A | Equity/Index | TOCC | 07/19/2024 | 07/18/2025 | 300 | 1,651,500 | 5505 | 35,348 | | | 35,348 | | 55,491 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509536 | | N/A | Equity/Index | BAR | 05/08/2025 | 05/06/2026 | 71 | 405,416 | 5607 | | 28,222 | | 28,222 | | 37,428 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406852 | | N/A | Equity/Index | BAR | 10/04/2024 | 10/03/2025 | 730 | 4,200,000 | 5751 | 82,319 | | | 82,319 | | 106,005 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410566 | | N/A | Equity/Index | BAR | 12/16/2024 | 12/09/2025 | 31 | 188,480 | 6053 | 6,496 | | | 6,496 | | 6,745 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411130 | | N/A | Equity/Index | BNP | 12/24/2024 | 12/24/2025 | 745 | 4,500,000 | 6040 | 102,375 | | | 102,375 | | 109,228 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411019 | | N/A | Equity/Index | TOCC | 12/23/2024 | 12/23/2025 | 300 | 1,792,221 | 5974 | 116,858 | | | 116,858 | | 124,413 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407921 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 10/31/2025 | 700 | 4,010,160 | 5729 | 180,870 | | | 180,870 | | 239,638 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410648 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 52 | 314,600 | 6051 | 10,778 | | | 10,778 | | 11,387 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405841 | | N/A | Equity/Index | BNP- | 08/30/2024 | 08/29/2025 | 1,363 | 7,700,000 | 5648 | 171,479 | | | 171,479 | | 242,467 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500766 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/09/2026 | 1,371 | 8,026,108 | 5827 | | 309,202 | | 309,202 | | 372,261 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513386 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/18/2026 | 59 | 364,765 | 5981 | | 17,379 | | 17,379 | | 17,513 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503984 | | N/A | Equity/Index | NTX- | 02/24/2025 | 02/20/2026 | 75 | 450,671 | 6118 | | 12,029 | | 12,029 | | 13,067 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409555 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/28/2025 | 20 | 120,960 | 5999 | 5,480 | | | 5,480 | | 5,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508837 | | N/A | Equity/Index | CITI- | 04/30/2025 | 04/28/2026 | 106 | 584,166 | 5529 | | 15,401 | | 15,401 | | 20,725 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504104 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/26/2026 | 101 | 600,000 | 5956 | | 19,549 | | 19,549 | | 22,268 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508805 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/27/2026 | 130 | 723,125 | 5525 | | 44,177 | | 44,177 | | 62,832 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502617 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/06/2026 | 100 | 602,599 | 6026 | | 17,056 | | 17,056 | | 18,665 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411567 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 50 | 294,743 | 6038 | 5,886 | | | 5,886 | | 7,001 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407530 | | N/A | Equity/Index | CIBC- | 10/24/2024 | 10/22/2025 | 100 | 581,530 | 5851 | 46,282 | | | 46,282 | | 51,827 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502105 | | N/A | Equity/Index | RBC- | 01/31/2025 | 02/02/2026 | 99 | 600,000 | 6041 | | 49,194 | | 49,194 | | 48,945 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410750 | | N/A | Equity/Index | BAR- | 12/19/2024 | 12/17/2025 | 474 | 2,805,606 | 6051 | 142,665 | | | 142,665 | | 160,665 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404712 | | N/A | Equity/Index | BAR- | 07/25/2024 | 07/25/2025 | 722 | 3,900,000 | 5399 | 85,567 | | | 85,567 | | 134,496 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407188 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2025 | 52 | 300,000 | 5815 | 17,670 | | | 17,670 | | 22,550 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411440 | | N/A | Equity/Index | TOCC- | 12/30/2024 | 12/30/2025 | 200 | 1,181,388 | 5907 | 75,493 | | | 75,493 | | 89,333 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405573 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/22/2025 | 213 | 1,200,000 | 5635 | 45,552 | | | 45,552 | | 67,050 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503120 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/26/2026 | 20 | 120,960 | 6101 | | 3,525 | | 3,525 | | 3,772 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407392 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/20/2025 | 500 | 2,932,335 | 5865 | 177,123 | | | 177,123 | | 214,214 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510368 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/19/2026 | 400 | 2,383,000 | 5964 | | 48,875 | | 48,875 | | 54,956 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410440 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/11/2025 | 29 | 175,562 | 6084 | 7,812 | | | 7,812 | | 8,001 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409326 | | N/A | Equity/Index | BAR- | 11/27/2024 | 11/19/2025 | 64 | 384,054 | 5917 | 22,282 | | | 22,282 | | 24,380 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407446 | | N/A | Equity/Index | BAR- | 10/21/2024 | 10/16/2025 | 55 | 321,406 | 6138 | 8,666 | | | 8,666 | | 10,624 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505646 | | N/A | Equity/Index | TOCC- | 03/18/2025 | 03/18/2026 | 4,200 | 23,581,572 | 5615 | | 504,695 | | 504,695 | | 659,438 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502459 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/03/2026 | 130 | 784,160 | 5995 | | 26,394 | | 26,394 | | 28,912 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405195 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/14/2025 | 100 | 531,444 | 5615 | 13,719 | | | 13,719 | | 30,019 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404943 | | N/A | Equity/Index | BAR- | 08/01/2024 | 08/01/2025 | 900 | 4,900,000 | 5447 | 106,822 | | | 106,822 | | 166,637 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505648 | | N/A | Equity/Index | TOCC- | 03/18/2025 | 03/18/2026 | 100 | 561,466 | 5615 | | 15,218 | | 15,218 | | 20,000 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508358 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/21/2026 | 30 | 163,350 | 5158 | | 8,987 | | 8,987 | | 11,959 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506087 | | N/A | Equity/Index | NTX- | 03/24/2025 | 03/20/2026 | 53 | 305,362 | 5663 | | 20,594 | | 20,594 | | 27,150 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408482 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/06/2025 | 39 | 233,398 | 5929 | 10,611 | | | 10,611 | | 11,999 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407506 | | N/A | Equity/Index | BAR- | 10/23/2024 | 10/21/2025 | 972 | 5,618,442 | 5854 | 219,779 | | | 219,779 | | 288,044 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509688 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/07/2026 | 723 | 4,090,130 | 5631 | | 154,332 | | 154,332 | | 201,569 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507043 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | 91 | 463,827 | 5074 | | 11,879 | | 11,879 | | 18,848 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409340 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/28/2025 | 2,684 | 16,100,000 | 5999 | 700,364 | | | 700,364 | | 771,004 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410076 | | N/A | Equity/Index | BMO- | 12/09/2024 | 12/09/2025 | 231 | 1,400,000 | 6053 | 116,342 | | | 116,342 | | 97,048 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512090 | | N/A | Equity/Index | BMO- | 06/11/2025 | 06/09/2026 | 166 | 1,002,142 | 6006 | | 31,190 | | 31,190 | | 33,618 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406487 | | N/A | Equity/Index | CIBC- | 09/23/2024 | 09/11/2025 | 69 | 394,808 | 5554 | 39,151 | | | 39,151 | | 50,000 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405969 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/05/2025 | 1,600 | 8,653,472 | 5408 | 190,617 | | | 190,617 | | 283,182 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501160 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/13/2026 | 45 | 270,493 | 5836 | | 16,888 | | 16,888 | | 18,612 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411685 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/28/2025 | 31 | 182,373 | 6032 | 8,493 | | | 8,493 | | 10,351 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406591 | | N/A | Equity/Index | CIBC- | 09/26/2024 | 09/26/2025 | 2,019 | 11,600,000 | 5745 | 617,120 | | | 617,120 | | 860,445 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506573 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/31/2026 | 2,000 | 11,314,000 | 5612 | | 451,080 | | 451,080 | | 593,232 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500080 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/02/2026 | 800 | 4,753,976 | 5942 | | 92,716 | | 92,716 | | 105,834 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500042 | | N/A | Equity/Index | BAR- | 01/02/2025 | 12/30/2025 | 29 | 171,158 | 5907 | | 10,304 | | 10,304 | | 12,270 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500553 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/12/2026 | 807 | 4,700,000 | 5827 | | 214,510 | | 214,510 | | 265,968 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504937 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/06/2026 | 300 | 1,731,060 | 5770 | | 32,201 | | 32,201 | | 39,987 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405505 | | N/A | Equity/Index | RBC- | 08/22/2024 | 08/22/2025 | 574 | 3,200,000 | 5571 | 121,472 | | | 121,472 | | 182,656 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512691 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 200 | 1,196,000 | 5968 | | 38,727 | | 38,727 | | 42,963 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406243 | | N/A | Equity/Index | RBC- | 09/13/2024 | 09/08/2025 | 79 | 444,214 | 5408 | 28,638 | | | 28,638 | | 40,646 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511890 | | N/A | Equity/Index | TOCC- | 06/09/2025 | 06/09/2026 | 100 | 600,588 | 6006 | | 17,539 | | 17,539 | | 19,426 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409362 | | N/A | Equity/Index | NGFP- | 11/27/2024 | 11/28/2025 | 150 | 901,779 | 6025 | 72,593 | | | 72,593 | | 64,712 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510598 | | N/A | Equity/Index | TOCC- | 05/22/2025 | 05/22/2026 | 5,800 | 33,883,658 | 5842 | | 1,419,814 | | 1,419,814 | | 1,714,015 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505716 | | N/A | Equity/Index | BAR- | 03/19/2025 | 03/19/2026 | 599 | 3,400,000 | 5675 | | 67,901 | | 67,901 | | 87,146 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407422 | | N/A | Equity/Index | TOCC- | 10/21/2024 | 10/21/2025 | 600 | 3,512,388 | 5854 | 212,157 | | | 212,157 | | 260,184 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405205 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/25/2025 | 180 | 956,599 | 5459 | 26,476 | | | 26,476 | | 47,320 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511115 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 154 | 909,991 | 5803 | | 28,787 | | 28,787 | | 32,497 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508251 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/20/2026 | 48 | 251,264 | 5283 | | 17,040 | | 17,040 | | 28,764 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503112 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/22/2026 | 54 | 326,592 | 6086 | | 15,050 | | 15,050 | | 15,995 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506134 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/20/2026 | 142 | 818,417 | 5668 | | 24,379 | | 24,379 | | 29,627 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406422 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/22/2025 | 368 | 2,100,000 | 5703 | 118,988 | | | 118,988 | | 172,374 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510830 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/22/2026 | 3,826 | 22,200,000 | 5803 | | 934,396 | | 934,396 | | 1,140,121 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405579 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/22/2025 | 213 | 1,200,000 | 5635 | 67,896 | | | 67,896 | | 103,774 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409337 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/28/2025 | 183 | 1,100,000 | 5999 | 21,671 | | | 21,671 | | 24,087 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405311 | | N/A | Equity/Index | BAR- | 08/14/2024 | 08/12/2025 | 1,258 | 6,841,004 | 5344 | 433,394 | | | 433,394 | | 711,902 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404890 | | N/A | Equity/Index | TOCC- | 07/31/2024 | 07/29/2025 | 1,600 | 8,843,200 | 5464 | 539,161 | | | 539,161 | | 918,344 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511361 | | N/A | Equity/Index | RBC- | 05/30/2025 | 05/19/2026 | 12 | 71,042 | 6314 | | 3,521 | | 3,521 | | 4,975 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511312 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/22/2026 | 20 | 117,714 | 6216 | | 1,790 | | 1,790 | | 2,166 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406680 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/22/2025 | 70 | 402,605 | 5703 | 23,761 | | | 23,761 | | 32,571 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505544 | | N/A | Equity/Index | BAR- | 03/17/2025 | 03/17/2026 | 106 | 600,000 | 5675 | | 17,682 | | 17,682 | | 23,156 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508456 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 2,190 | 12,100,000 | 5525 | | 502,508 | | 502,508 | | 711,533 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507773 | | N/A | Equity/Index | NTX- | 04/16/2025 | 04/09/2026 | 122 | 639,402 | 6023 | | 19,278 | | 19,278 | | 69,376 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405047 | | N/A | Equity/Index | RBC- | 08/05/2024 | 08/01/2025 | 600 | 3,129,408 | 5447 | 153,366 | | | 153,366 | | 333,810 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408536 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/11/2025 | 1,306 | 7,833,388 | 6001 | 311,207 | | | 311,207 | | 348,073 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510236 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/14/2026 | 313 | 1,852,647 | 5893 | | 102,889 | | 102,889 | | 123,073 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512218 | | N/A | Equity/Index | BAR- | 06/13/2025 | 06/12/2026 | 506 | 3,023,000 | 5977 | | 269,135 | | 269,135 | | 337,611 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407988 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/30/2025 | 11 | 62,916 | 5814 | 2,654 | | | 2,654 | | 3,644 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511824 | | N/A | Equity/Index | RBC- | 06/06/2025 | 05/27/2026 | 303 | 1,819,082 | 5922 | | 174,080 | | 174,080 | | 209,816 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510844 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/26/2026 | 201 | 1,168,000 | 5803 | | 65,968 | | 65,968 | | 82,829 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404354 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/11/2025 | 588 | 3,300,000 | 5615 | 105,665 | | | 105,665 | | 171,137 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411438 | | N/A | Equity/Index | TOCC- | 12/30/2024 | 12/30/2025 | 1,400 | 8,269,716 | 5907 | 352,304 | | | 352,304 | | 415,251 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406917 | | N/A | Equity/Index | TOCC- | 10/07/2024 | 10/07/2025 | 200 | 1,139,188 | 5712 | 95,466 | | | 95,466 | | 122,536 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506020 | | N/A | Equity/Index | BAR- | 03/24/2025 | 03/24/2026 | 295 | 1,700,000 | 5768 | | 48,619 | | 48,619 | | 61,310 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508462 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 4,163 | 23,000,000 | 5525 | | 1,361,840 | | 1,361,840 | | 2,013,310 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501509 | | N/A | Equity/Index | BAR- | 01/24/2025 | 01/23/2026 | 410 | 2,500,000 | 6101 | | 78,148 | | 78,148 | | 80,926 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500994 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 100 | 600,000 | 5997 | | 19,603 | | 19,603 | | 21,668 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410633 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 50 | 302,200 | 6051 | 25,756 | | | 25,756 | | 21,305 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410745 | | N/A | Equity/Index | BAR- | 12/19/2024 | 12/17/2025 | 71 | 420,249 | 6051 | 9,199 | | | 9,199 | | 10,754 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406438 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/17/2025 | 54 | 307,098 | 5635 | 9,401 | | | 9,401 | | 12,694 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507855 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/17/2026 | 400 | 2,113,080 | 5283 | | 122,566 | | 122,566 | | 192,000 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407672 | | N/A | Equity/Index | TOCC- | 10/28/2024 | 10/28/2025 | 100 | 582,352 | 5824 | 19,219 | | | 19,219 | | 23,852 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407524 | | N/A | Equity/Index | BMO- | 10/24/2024 | 10/24/2025 | 86 | 500,000 | 5810 | 29,195 | | | 29,195 | | 37,266 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407312 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/04/2025 | 90 | 526,329 | 6136 | 1,067 | | | 1,067 | | 1,299 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411175 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | 68 | 409,615 | 5931 | 27,210 | | | 27,210 | | 28,654 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405593 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/13/2025 | 140 | 788,130 | 5434 | 82,680 | | | 82,680 | | 113,005 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512489 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/12/2026 | 18 | 107,992 | 5977 | | 3,355 | | 3,355 | | 3,689 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503011 | | N/A | Equity/Index | RBC- | 02/11/2025 | 01/27/2026 | 262 | 1,592,371 | 6012 | | 136,921 | | 136,921 | | 132,837 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512131 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 100 | 602,000 | 6045 | | 35,276 | | 35,276 | | 39,188 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404102 | | N/A | Equity/Index | TOCC- | 07/03/2024 | 07/03/2025 | 2,400 | 13,288,848 | 5537 | 548,581 | | | 548,581 | | 929,202 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2408304 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/07/2025 | 100 | 599,554 | 5996 | 34,356 | | | 34,356 | | 36,211 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409807 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/17/2025 | 50 | 304,168 | 6031 | 12,471 | | | 12,471 | | 12,726 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508835 | | N/A | Equity/Index | RBC- | 04/30/2025 | 04/30/2026 | 108 | 600,000 | 5569 | | 31,356 | | 31,356 | | 44,196 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502840 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/05/2026 | 706 | 4,282,384 | 6061 | | 162,994 | | 162,994 | | 173,457 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508296 | | N/A | Equity/Index | BAR- | 04/23/2025 | 04/21/2026 | 466 | 2,518,730 | 5158 | | 143,500 | | 143,500 | | 196,591 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406117 | | N/A | Equity/Index | BNP- | 09/11/2024 | 09/11/2025 | 108 | 600,000 | 5554 | 32,863 | | | 32,863 | | 51,182 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509192 | | N/A | Equity/Index | CITI- | 05/05/2025 | 05/05/2026 | 3,026 | 17,100,000 | 5650 | | 702,127 | | 702,127 | | 925,753 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404152 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 100 | 556,719 | 5567 | 16,370 | | | 16,370 | | 26,414 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504946 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/06/2026 | 4,700 | 27,119,940 | 5770 | | 1,106,547 | | 1,106,547 | | 1,407,587 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405752 | | N/A | Equity/Index | TOCC- | 08/29/2024 | 08/29/2025 | 200 | 1,118,392 | 5592 | 60,955 | | | 60,955 | | 95,066 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504422 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/20/2026 | 196 | 1,144,336 | 6013 | | 43,236 | | 43,236 | | 55,381 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405853 | | N/A | Equity/Index | BNP- | 08/30/2024 | 08/29/2025 | 372 | 2,100,000 | 5648 | 118,861 | | | 118,861 | | 178,679 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407221 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/09/2025 | 40 | 234,230 | 5792 | 14,856 | | | 14,856 | | 18,233 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405774 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/22/2025 | 294 | 1,654,938 | 5635 | 96,805 | | | 96,805 | | 150,775 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404984 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/01/2025 | 75 | 400,000 | 5347 | 18,872 | | | 18,872 | | 32,644 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409826 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/22/2025 | 212 | 1,289,670 | 6450 | 411 | | | 411 | | 129 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405280 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/08/2025 | 404 | 2,191,272 | 5319 | 100,212 | | | 100,212 | | 155,337 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405660 | | N/A | Equity/Index | BAR- | 08/26/2024 | 08/22/2025 | 1,556 | 8,739,928 | 5571 | 482,220 | | | 482,220 | | 733,459 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509765 | | N/A | Equity/Index | RBC- | 05/09/2025 | 04/28/2026 | 49 | 277,497 | 5879 | | 19,631 | | 19,631 | | 34,210 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410094 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/05/2025 | 29 | 175,829 | 6255 | 1,592 | | | 1,592 | | 1,636 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405776 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/26/2025 | 1,775 | 9,991,546 | 5617 | 440,342 | | | 440,342 | | 651,394 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505823 | | N/A | Equity/Index | BAR- | 03/20/2025 | 03/18/2026 | 116 | 658,242 | 5615 | | 25,129 | | 25,129 | | 32,538 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511062 | | N/A | Equity/Index | BAR- | 05/27/2025 | 05/22/2026 | 70 | 414,068 | 5842 | | 18,757 | | 18,757 | | 21,693 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510472 | | N/A | Equity/Index | CITI- | 05/20/2025 | 05/20/2026 | 1,907 | 11,331,000 | 5940 | | 675,898 | | 675,898 | | 807,146 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408481 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/06/2025 | 38 | 227,413 | 5929 | 8,861 | | | 8,861 | | 10,084 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505493 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/12/2026 | 73 | 410,891 | 5599 | | 12,498 | | 12,498 | | 16,307 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406685 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/24/2025 | 1,090 | 6,269,135 | 5733 | 271,159 | | | 271,159 | | 367,215 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408573 | | N/A | Equity/Index | BAR- | 11/14/2024 | 11/14/2025 | 1,715 | 10,200,000 | 5949 | 229,711 | | | 229,711 | | 267,098 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505090 | | N/A | Equity/Index | TOCC- | 03/10/2025 | 03/10/2026 | 600 | 3,368,736 | 5615 | | 206,181 | | 206,181 | | 289,720 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407768 | | N/A | Equity/Index | TOCC- | 10/30/2024 | 10/30/2025 | 200 | 1,162,734 | 5814 | 22,793 | | | 22,793 | | 28,100 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509627 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/11/2026 | 600 | 3,398,000 | 5660 | | 104,829 | | 104,829 | | 136,804 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507002 | | N/A | Equity/Index | RBC- | 04/08/2025 | 04/08/2026 | 301 | 1,500,000 | 4983 | | 40,170 | | 40,170 | | 62,427 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404798 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/07/2025 | 61 | 332,857 | 5567 | 9,957 | | | 9,957 | | 18,195 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407274 | | N/A | Equity/Index | BAR- | 10/16/2024 | 10/10/2025 | 53 | 308,620 | 5815 | 18,273 | | | 18,273 | | 23,130 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511237 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 05/29/2026 | 1,200 | 7,094,028 | 5912 | | 427,087 | | 427,087 | | 514,805 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502827 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/02/2026 | 42 | 254,759 | 6041 | | 8,337 | | 8,337 | | 8,904 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408860 | | N/A | Equity/Index | TOCC- | 11/21/2024 | 11/21/2025 | 1,400 | 8,328,194 | 5949 | 186,572 | | | 186,572 | | 216,175 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404486 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/11/2025 | 271 | 1,533,860 | 5615 | 52,138 | | | 52,138 | | 82,975 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404606 | | N/A | Equity/Index | BAR- | 07/19/2024 | 07/17/2025 | 30 | 165,444 | 5588 | 9,050 | | | 9,050 | | 16,878 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408291 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/07/2025 | 900 | 5,395,986 | 5996 | 104,693 | | | 104,693 | | 119,172 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505858 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 1,500 | 8,500,000 | 5668 | | 168,378 | | 168,378 | | 218,152 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509196 | | N/A | Equity/Index | CITI- | 05/05/2025 | 05/05/2026 | 708 | 4,000,000 | 5650 | | 242,401 | | 242,401 | | 334,558 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406407 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/19/2025 | 210 | 1,200,000 | 5703 | 63,180 | | | 63,180 | | 91,051 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409130 | | N/A | Equity/Index | TOCC- | 11/25/2024 | 11/25/2025 | 100 | 598,737 | 5987 | 11,678 | | | 11,678 | | 13,176 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501781 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/22/2026 | 123 | 746,487 | 6086 | | 42,563 | | 42,563 | | 43,936 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405234 | | N/A | Equity/Index | RBC- | 08/12/2024 | 08/08/2025 | 70 | 375,642 | 5319 | 9,153 | | | 9,153 | | 13,847 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405610 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/08/2025 | 95 | 532,054 | 5344 | 34,428 | | | 34,428 | | 49,182 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500576 | | N/A | Equity/Index | TOCC- | 01/10/2025 | 01/12/2026 | 100 | 582,704 | 5827 | | 49,997 | | 49,997 | | 63,297 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406869 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/06/2025 | 70 | 400,000 | 5751 | 11,999 | | | 11,999 | | 15,666 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511417 | | N/A | Equity/Index | RBC- | 06/02/2025 | 06/02/2026 | 199 | 1,182,000 | 5936 | | 36,193 | | 36,193 | | 41,380 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511422 | | N/A | Equity/Index | RBC- | 06/02/2025 | 06/02/2026 | 697 | 4,138,000 | 5936 | | 253,577 | | 253,577 | | 301,212 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509204 | | N/A | Equity/Index | BMO- | 05/05/2025 | 05/01/2026 | 84 | 476,288 | 5604 | | 24,589 | | 24,589 | | 32,326 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408198 | | N/A | Equity/Index | BAR- | 11/07/2024 | 11/05/2025 | 193 | 1,150,135 | 5783 | 72,720 | | | 72,720 | | 83,815 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404418 | | N/A | Equity/Index | TOCC- | 07/12/2024 | 07/09/2025 | 300 | 1,690,707 | 5577 | 101,990 | | | 101,990 | | 175,477 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404237 | | N/A | Equity/Index | TOCC- | 07/09/2024 | 07/07/2025 | 300 | 1,674,156 | 5567 | 84,026 | | | 84,026 | | 148,520 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505094 | | N/A | Equity/Index | RBC- | 03/10/2025 | 03/06/2026 | 127 | 720,344 | 5739 | | 18,848 | | 18,848 | | 24,557 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408445 | | N/A | Equity/Index | BAR- | 11/11/2024 | 11/07/2025 | 151 | 906,581 | 5973 | 36,228 | | | 36,228 | | 40,805 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410583 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/11/2025 | 57 | 346,560 | 6084 | 22,633 | | | 22,633 | | 20,692 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500725 | | N/A | Equity/Index | TOCC- | 01/14/2025 | 01/14/2026 | 100 | 584,291 | 5843 | | 50,133 | | 50,133 | | 62,297 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513234 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/29/2026 | 99 | 614,000 | 6173 | | 13,568 | | 13,568 | | 13,712 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410532 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/03/2025 | 28 | 170,240 | 6050 | 9,558 | | | 9,558 | | 9,329 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503181 | | N/A | Equity/Index | BAR- | 02/13/2025 | 02/10/2026 | 452 | 2,749,403 | 6066 | | 153,585 | | 153,585 | | 158,803 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512436 | | N/A | Equity/Index | RBC- | 06/16/2025 | 06/12/2026 | 107 | 646,103 | 6045 | | 38,330 | | 38,330 | | 42,932 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510773 | | N/A | Equity/Index | CITI- | 05/22/2025 | 05/12/2026 | 123 | 721,395 | 6434 | | 26,153 | | 26,153 | | 41,247 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509031 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/01/2026 | 193 | 1,100,000 | 5687 | | 61,246 | | 61,246 | | 82,336 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409942 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/05/2025 | 1,248 | 7,600,000 | 6090 | 476,145 | | | 476,145 | | 437,257 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2503133 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/29/2026 | 149 | 901,152 | 6039 | | 48,695 | | 48,695 | | 51,769 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508108 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/16/2026 | 187 | 959,843 | 5276 | | 16,935 | | 16,935 | | 26,430 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502018 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/27/2026 | 10 | 60,690 | 6012 | | 1,764 | | 1,764 | | 1,889 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500306 | | N/A | Equity/Index | RBC- | 01/06/2025 | 01/02/2026 | 838 | 5,024,648 | 5869 | | 300,783 | | 300,783 | | 332,404 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506695 | | N/A | Equity/Index | RBC- | 04/03/2025 | 03/19/2026 | 49 | 264,737 | 5871 | | 11,973 | | 11,973 | | 32,604 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506115 | | N/A | Equity/Index | BAR- | 03/25/2025 | 03/25/2026 | 208 | 1,200,000 | 5777 | | 36,012 | | 36,012 | | 45,304 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505676 | | N/A | Equity/Index | RBC- | 03/18/2025 | 03/13/2026 | 571 | 3,201,740 | 5836 | | 207,204 | | 207,204 | | 392,217 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404849 | | N/A | Equity/Index | BMO- | 07/29/2024 | 07/25/2025 | 1,441 | 7,899,303 | 5399 | 471,711 | | | 471,711 | | 800,137 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406325 | | N/A | Equity/Index | TOCC- | 09/18/2024 | 09/18/2025 | 100 | 561,826 | 5618 | 16,632 | | | 16,632 | | 23,374 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411569 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 29 | 170,951 | 6038 | 4,798 | | | 4,798 | | 5,750 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404631 | | N/A | Equity/Index | BMO- | 07/22/2024 | 07/17/2025 | 22 | 121,841 | 5588 | 6,417 | | | 6,417 | | 11,678 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406466 | | N/A | Equity/Index | BNP- | 09/23/2024 | 09/23/2025 | 122 | 700,000 | 5719 | 17,626 | | | 17,626 | | 23,908 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504639 | | N/A | Equity/Index | BAR- | 03/04/2025 | 02/27/2026 | 13 | 75,514 | 6049 | | 1,270 | | 1,270 | | 1,627 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508675 | | N/A | Equity/Index | BAR- | 04/28/2025 | 04/28/2026 | 199 | 1,100,000 | 5529 | | 65,559 | | 65,559 | | 96,102 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506146 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/23/2026 | 76 | 438,026 | 5668 | | 27,711 | | 27,711 | | 36,224 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408360 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/29/2025 | 130 | 779,864 | 5833 | 48,996 | | | 48,996 | | 54,566 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502404 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/09/2026 | 74 | 446,927 | 6273 | | 7,734 | | 7,734 | | 8,261 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501338 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 110 | 670,637 | 5997 | | 42,684 | | 42,684 | | 43,127 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502480 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/05/2026 | 198 | 1,200,000 | 6061 | | 71,424 | | 71,424 | | 74,634 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404147 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 1,100 | 6,123,909 | 5567 | 121,886 | | | 121,886 | | 189,745 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405866 | | N/A | Equity/Index | TOCC- | 08/30/2024 | 08/27/2025 | 100 | 561,600 | 5626 | 36,595 | | | 36,595 | | 57,779 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512577 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/16/2026 | 1,804 | 10,838,432 | 6033 | | 425,582 | | 425,582 | | 469,139 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511575 | | N/A | Equity/Index | BMO- | 06/04/2025 | 06/02/2026 | 66 | 394,688 | 5936 | | 16,862 | | 16,862 | | 18,947 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411540 | | N/A | Equity/Index | TOCC- | 12/31/2024 | 12/31/2025 | 300 | 1,764,489 | 5882 | 59,999 | | | 59,999 | | 72,231 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507941 | | N/A | Equity/Index | BAR- | 04/17/2025 | 04/15/2026 | 647 | 3,440,487 | 5397 | | 181,568 | | 181,568 | | 286,647 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406367 | | N/A | Equity/Index | TOCC- | 09/19/2024 | 09/19/2025 | 500 | 2,856,820 | 5714 | 161,988 | | | 161,988 | | 232,692 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405030 | | N/A | Equity/Index | TOCC- | 08/05/2024 | 08/05/2025 | 300 | 1,555,899 | 5186 | 30,500 | | | 30,500 | | 45,985 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410664 | | N/A | Equity/Index | TOCC- | 12/18/2024 | 12/18/2025 | 100 | 587,216 | 5872 | 14,683 | | | 14,683 | | 17,338 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404654 | | N/A | Equity/Index | BNP- | 07/23/2024 | 07/23/2025 | 180 | 1,000,000 | 5556 | 19,790 | | | 19,790 | | 30,320 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407243 | | N/A | Equity/Index | TOCC- | 10/15/2024 | 10/15/2025 | 100 | 581,526 | 5815 | 18,960 | | | 18,960 | | 24,106 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509245 | | N/A | Equity/Index | TOCC- | 05/06/2025 | 05/06/2026 | 500 | 2,803,455 | 5607 | | 51,313 | | 51,313 | | 66,467 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410571 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/10/2025 | 8 | 48,640 | 6318 | 8 | | | 8 | | 1 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507851 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/17/2026 | 600 | 3,169,620 | 5283 | | 161,979 | | 161,979 | | 249,580 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404585 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/21/2025 | 200 | 1,101,000 | 5505 | 21,033 | | | 21,033 | | 32,588 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408023 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/02/2025 | 20 | 114,460 | 6033 | 5,529 | | | 5,529 | | 6,846 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406156 | | N/A | Equity/Index | BAR- | 09/12/2024 | 09/09/2025 | 20 | 111,747 | 5471 | 4,356 | | | 4,356 | | 6,155 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510208 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/15/2026 | 198 | 1,180,000 | 5958 | | 64,735 | | 64,735 | | 76,985 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405475 | | N/A | Equity/Index | BNP- | 08/20/2024 | 08/20/2025 | 375 | 2,100,000 | 5597 | 64,826 | | | 64,826 | | 95,933 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509307 | | N/A | Equity/Index | BMO- | 05/06/2025 | 03/13/2026 | 55 | 309,320 | 5904 | | 985 | | 985 | | 1,177 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406490 | | N/A | Equity/Index | CIBC- | 09/23/2024 | 09/17/2025 | 72 | 411,973 | 5635 | 37,027 | | | 37,027 | | 47,358 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512353 | | N/A | Equity/Index | RBC- | 06/13/2025 | 05/22/2026 | 20 | 119,319 | 5803 | | 12,615 | | 12,615 | | 15,562 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407479 | | N/A | Equity/Index | BNP- | 10/22/2024 | 10/22/2025 | 205 | 1,200,000 | 5851 | 37,777 | | | 37,777 | | 46,496 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405842 | | N/A | Equity/Index | BNP- | 08/30/2024 | 08/29/2025 | 89 | 500,000 | 5648 | 11,875 | | | 11,875 | | 16,833 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405745 | | N/A | Equity/Index | TOCC- | 08/29/2024 | 08/29/2025 | 300 | 1,677,588 | 5592 | 33,053 | | | 33,053 | | 46,600 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500765 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/09/2026 | 57 | 333,689 | 5827 | | 11,599 | | 11,599 | | 13,900 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505086 | | N/A | Equity/Index | TOCC- | 03/10/2025 | 03/10/2026 | 400 | 2,245,824 | 5615 | | 67,830 | | 67,830 | | 88,842 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512503 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/15/2026 | 63 | 377,972 | 5977 | | 20,912 | | 20,912 | | 23,530 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411682 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/28/2025 | 69 | 405,927 | 6032 | 12,511 | | | 12,511 | | 15,261 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410186 | | N/A | Equity/Index | RBC- | 12/10/2024 | 12/02/2025 | 195 | 1,177,118 | 6047 | 95,800 | | | 95,800 | | 80,720 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404772 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 1,007 | 5,500,000 | 5459 | 223,135 | | | 223,135 | | 373,294 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408671 | | N/A | Equity/Index | TOCC- | 11/18/2024 | 11/18/2025 | 100 | 589,362 | 5894 | 16,681 | | | 16,681 | | 19,979 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511734 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/08/2026 | 200 | 1,200,072 | 6000 | | 59,767 | | 59,767 | | 66,986 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510369 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/19/2026 | 699 | 4,171,000 | 5964 | | 91,679 | | 91,679 | | 103,280 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502302 | | N/A | Equity/Index | TOCC- | 02/03/2025 | 02/03/2026 | 900 | 5,395,113 | 5995 | | 342,599 | | 342,599 | | 382,751 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506339 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/30/2026 | 108 | 600,000 | 5581 | | 16,218 | | 16,218 | | 21,504 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509987 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/06/2026 | 30 | 176,627 | 5607 | | 8,479 | | 8,479 | | 9,598 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406186 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 300 | 1,687,806 | 5626 | 42,041 | | | 42,041 | | 59,682 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511727 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 2,200 | 13,200,792 | 6000 | | 805,278 | | 805,278 | | 914,454 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407054 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/01/2025 | 49 | 280,672 | 5709 | 15,239 | | | 15,239 | | 20,647 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405110 | | N/A | Equity/Index | BNP- | 08/08/2024 | 07/30/2025 | 76 | 402,192 | 5436 | 29,053 | | | 29,053 | | 60,175 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411655 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | 124 | 729,492 | 5969 | 36,163 | | | 36,163 | | 44,173 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406464 | | N/A | Equity/Index | BNP- | 09/23/2024 | 09/23/2025 | 2,028 | 11,600,000 | 5719 | 257,984 | | | 257,984 | | 348,512 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500086 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/02/2026 | 100 | 594,247 | 5942 | | 19,315 | | 19,315 | | 22,483 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407858 | | N/A | Equity/Index | TOCC- | 10/31/2024 | 10/31/2025 | 100 | 570,545 | 5705 | 33,722 | | | 33,722 | | 46,262 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408311 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/10/2025 | 300 | 1,798,662 | 5996 | 58,103 | | | 58,103 | | 65,821 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407305 | | N/A | Equity/Index | RBC- | 10/17/2024 | 10/14/2025 | 125 | 732,975 | 5860 | 31,770 | | | 31,770 | | 39,158 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2508097 | | N/A | Equity/Index | RBC- | 04/21/2025 | 04/21/2026 | 407 | 2,100,000 | 5158 | | 106,827 | | 106,827 | | 169,653 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406861 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/03/2025 | 174 | 1,000,000 | 5751 | 53,499 | | | 53,499 | | 71,981 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509984 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/06/2026 | 38 | 223,727 | 5607 | | 7,262 | | 7,262 | | 8,074 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404187 | | N/A | Equity/Index | BMO- | 07/08/2024 | 07/02/2025 | 110 | 613,195 | 5509 | 21,387 | | | 21,387 | | 33,448 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405452 | | N/A | Equity/Index | TOCC- | 08/20/2024 | 08/15/2025 | 100 | 560,222 | 5554 | 34,007 | | | 34,007 | | 53,774 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504758 | | N/A | Equity/Index | BAR- | 03/05/2025 | 03/03/2026 | 42 | 242,928 | 5850 | | 14,378 | | 14,378 | | 19,161 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404076 | | N/A | Equity/Index | BNP- | 07/02/2024 | 07/02/2025 | 54 | 300,000 | 5509 | 9,271 | | | 9,271 | | 14,993 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501351 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/20/2026 | 40 | 243,868 | 5997 | | 16,064 | | 16,064 | | 16,197 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406346 | | N/A | Equity/Index | SG- | 09/18/2024 | 09/16/2025 | 822 | 4,630,326 | 5633 | 275,025 | | | 275,025 | | 415,902 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411632 | | N/A | Equity/Index | RBC- | 12/31/2024 | 09/05/2025 | 78 | 458,874 | 5503 | 23,074 | | | 23,074 | | 28,006 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408581 | | N/A | Equity/Index | BAR- | 11/14/2024 | 11/14/2025 | 118 | 700,000 | 5949 | 41,761 | | | 41,761 | | 46,899 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409017 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/18/2025 | 110 | 656,618 | 5894 | 29,558 | | | 29,558 | | 33,701 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405072 | | N/A | Equity/Index | RBC- | 08/06/2024 | 08/04/2025 | 855 | 4,525,506 | 5347 | 218,812 | | | 218,812 | | 393,449 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504019 | | N/A | Equity/Index | TOCC- | 02/25/2025 | 02/25/2026 | 100 | 595,525 | 5955 | | 25,074 | | 25,074 | | 28,778 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505879 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/23/2026 | 900 | 5,100,000 | 5668 | | 448,805 | | 448,805 | | 747,672 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500178 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/26/2025 | 139 | 826,390 | 5971 | | 47,355 | | 47,355 | | 58,230 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508341 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/16/2026 | 33 | 179,685 | 5276 | | 3,590 | | 3,590 | | 4,663 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406414 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/22/2025 | 263 | 1,500,000 | 5703 | 46,319 | | | 46,319 | | 63,555 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503379 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/12/2026 | 662 | 4,049,520 | 6052 | | 270,612 | | 270,612 | | 268,731 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408427 | | N/A | Equity/Index | TOCC- | 11/11/2024 | 11/11/2025 | 100 | 600,135 | 6001 | 18,486 | | | 18,486 | | 20,672 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406387 | | N/A | Equity/Index | RBC- | 09/20/2024 | 09/19/2025 | 573 | 3,270,000 | 5703 | 262,581 | | | 262,581 | | 344,136 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409509 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/26/2025 | 12 | 72,573 | 6351 | 1,560 | | | 1,560 | | 1,441 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509194 | | N/A | Equity/Index | CITI- | 05/05/2025 | 05/05/2026 | 195 | 1,100,000 | 5650 | | 60,996 | | 60,996 | | 83,065 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408864 | | N/A | Equity/Index | TOCC- | 11/21/2024 | 11/21/2025 | 5,200 | 30,933,292 | 5949 | 1,336,429 | | | 1,336,429 | | 1,550,333 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502406 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/09/2026 | 41 | 247,622 | 6567 | | 418 | | 418 | | 394 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509623 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/11/2026 | 100 | 566,000 | 5660 | | 11,971 | | 11,971 | | 15,373 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507670 | | N/A | Equity/Index | BAR- | 04/15/2025 | 04/15/2026 | 204 | 1,100,000 | 5397 | | 30,733 | | 30,733 | | 42,851 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507491 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/13/2026 | 298 | 1,600,000 | 5363 | | 40,351 | | 40,351 | | 56,288 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501596 | | N/A | Equity/Index | RBC- | 01/27/2025 | 01/27/2026 | 299 | 1,800,000 | 6012 | | 152,334 | | 152,334 | | 151,792 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508605 | | N/A | Equity/Index | RBC- | 04/25/2025 | 04/17/2026 | 176 | 971,274 | 5615 | | 82,273 | | 82,273 | | 157,591 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504428 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/24/2026 | 36 | 210,184 | 5983 | | 4,356 | | 4,356 | | 5,313 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408648 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 51 | 300,000 | 5871 | 18,359 | | | 18,359 | | 22,283 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411505 | | N/A | Equity/Index | RBC- | 12/30/2024 | 07/24/2025 | 61 | 361,091 | 5427 | 43,800 | | | 43,800 | | 48,521 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404263 | | N/A | Equity/Index | TOCC- | 07/10/2024 | 07/10/2025 | 200 | 1,126,782 | 5634 | 27,213 | | | 27,213 | | 43,067 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2504100 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/26/2026 | 101 | 600,000 | 5956 | | 11,274 | | 11,274 | | 12,723 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513228 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/26/2026 | 99 | 614,000 | 6173 | | 29,041 | | 29,041 | | 29,573 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512821 | | N/A | Equity/Index | BAR- | 06/23/2025 | 06/23/2026 | 99 | 597,000 | 6025 | | 20,351 | | 20,351 | | 22,308 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407990 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/30/2025 | 123 | 703,517 | 5814 | 38,417 | | | 38,417 | | 53,720 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501950 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/23/2025 | 21 | 127,450 | 5974 | | 2,679 | | 2,679 | | 2,876 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502621 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/06/2026 | 100 | 602,599 | 6026 | | 19,104 | | 19,104 | | 20,789 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410433 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/10/2025 | 1,403 | 8,493,552 | 6035 | 473,204 | | | 473,204 | | 479,273 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408670 | | N/A | Equity/Index | TOCC- | 11/18/2024 | 11/18/2025 | 100 | 589,362 | 5894 | 14,677 | | | 14,677 | | 17,504 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509342 | | N/A | Equity/Index | TOCC- | 05/07/2025 | 05/07/2026 | 100 | 563,128 | 5631 | | 15,094 | | 15,094 | | 19,637 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407448 | | N/A | Equity/Index | BAR- | 10/21/2024 | 10/16/2025 | 740 | 4,324,375 | 5842 | 176,120 | | | 176,120 | | 220,881 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500431 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/30/2025 | 22 | 129,890 | 6092 | | 8,194 | | 8,194 | | 9,132 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504935 | | N/A | Equity/Index | NTX- | 03/07/2025 | 03/09/2026 | 399 | 2,300,000 | 5770 | | 207,252 | | 207,252 | | 293,464 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512817 | | N/A | Equity/Index | BAR- | 06/23/2025 | 06/23/2026 | 99 | 597,000 | 6025 | | 14,076 | | 14,076 | | 15,321 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407605 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/27/2025 | 207 | 1,200,000 | 5808 | 100,201 | | | 100,201 | | 115,805 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407215 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/14/2025 | 102 | 600,000 | 5860 | 31,860 | | | 31,860 | | 39,241 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507864 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/20/2026 | 100 | 528,270 | 5283 | | 26,997 | | 26,997 | | 41,550 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503101 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/15/2026 | 10 | 60,480 | 5950 | | 3,603 | | 3,603 | | 3,855 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511809 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/04/2026 | 124 | 744,738 | 5971 | | 45,851 | | 45,851 | | 51,551 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408633 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/14/2025 | 170 | 1,000,000 | 5871 | 59,701 | | | 59,701 | | 72,656 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505695 | | N/A | Equity/Index | BAR- | 03/18/2025 | 03/16/2026 | 1,507 | 8,465,874 | 5828 | | 166,026 | | 166,026 | | 234,201 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409239 | | N/A | Equity/Index | BMO- | 11/26/2024 | 10/24/2025 | 43 | 258,675 | 5808 | 26,331 | | | 26,331 | | 23,969 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511299 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/27/2026 | 567 | 3,337,192 | 5922 | | 179,359 | | 179,359 | | 218,930 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510145 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/08/2026 | 46 | 272,269 | 5664 | | 18,111 | | 18,111 | | 20,926 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510836 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/22/2026 | 1,611 | 9,347,000 | 5803 | | 575,593 | | 575,593 | | 730,999 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512321 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/10/2026 | 359 | 2,146,910 | 6425 | | 35,315 | | 35,315 | | 41,425 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507177 | | N/A | Equity/Index | BAR- | 04/10/2025 | 04/10/2026 | 114 | 600,000 | 5268 | | 10,740 | | 10,740 | | 15,221 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506574 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/31/2026 | 278 | 1,572,646 | 5612 | | 86,722 | | 86,722 | | 118,197 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502587 | | N/A | Equity/Index | BAR- | 02/06/2025 | 02/04/2026 | 871 | 5,283,051 | 6038 | | 203,291 | | 203,291 | | 217,000 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411478 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | 92 | 550,528 | 5867 | 31,534 | | | 31,534 | | 36,387 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513378 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/18/2026 | 830 | 5,131,434 | 5968 | | 196,851 | | 196,851 | | 198,121 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405982 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/08/2025 | 200 | 1,081,684 | 5408 | 26,931 | | | 26,931 | | 40,240 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511894 | | N/A | Equity/Index | TOCC- | 06/09/2025 | 06/09/2026 | 200 | 1,201,176 | 6006 | | 59,581 | | 59,581 | | 66,826 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404480 | | N/A | Equity/Index | TOCC- | 07/16/2024 | 07/16/2025 | 100 | 566,720 | 5667 | 12,155 | | | 12,155 | | 18,861 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511436 | | N/A | Equity/Index | BMO- | 06/02/2025 | 05/29/2026 | 166 | 981,932 | 5912 | | 29,173 | | 29,173 | | 33,211 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510597 | | N/A | Equity/Index | TOCC- | 05/22/2025 | 05/22/2026 | 100 | 584,201 | 5842 | | 18,638 | | 18,638 | | 22,276 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506835 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 55 | 280,965 | 5671 | | 11,412 | | 11,412 | | 29,831 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405910 | | N/A | Equity/Index | RBC- | 09/03/2024 | 08/29/2025 | 1,391 | 7,705,904 | 5592 | 422,475 | | | 422,475 | | 698,839 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505111 | | N/A | Equity/Index | BAR- | 03/11/2025 | 03/11/2026 | 108 | 600,000 | 5572 | | 17,040 | | 17,040 | | 22,859 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503092 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/14/2026 | 102 | 616,896 | 5843 | | 14,500 | | 14,500 | | 15,555 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505203 | | N/A | Equity/Index | BAR- | 03/12/2025 | 03/12/2026 | 589 | 3,300,000 | 5599 | | 193,151 | | 193,151 | | 274,652 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509308 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 15 | 84,360 | 5604 | | 1,698 | | 1,698 | | 2,164 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508796 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/24/2026 | 241 | 1,340,563 | 5525 | | 81,764 | | 81,764 | | 116,533 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405154 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/11/2025 | 200 | 1,068,832 | 5344 | 29,289 | | | 29,289 | | 46,013 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407417 | | N/A | Equity/Index | TOCC- | 10/21/2024 | 10/21/2025 | 200 | 1,170,796 | 5854 | 35,009 | | | 35,009 | | 43,260 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410996 | | N/A | Equity/Index | TOCC- | 12/23/2024 | 12/23/2025 | 700 | 4,181,849 | 5974 | 365,916 | | | 365,916 | | 345,192 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502097 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 02/02/2026 | 200 | 1,208,106 | 6041 | | 37,575 | | 37,575 | | 40,555 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507738 | | N/A | Equity/Index | BAR- | 04/16/2025 | 04/16/2026 | 815 | 4,300,000 | 5276 | | 83,503 | | 83,503 | | 117,681 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405241 | | N/A | Equity/Index | RBC- | 08/12/2024 | 08/07/2025 | 25 | 134,158 | 5200 | 3,195 | | | 3,195 | | 4,577 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505170 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/09/2026 | 108 | 603,761 | 5770 | | 15,781 | | 15,781 | | 21,944 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503893 | | N/A | Equity/Index | RBC- | 02/21/2025 | 01/28/2026 | 173 | 1,041,278 | 6068 | | 78,402 | | 78,402 | | 80,925 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404144 | | N/A | Equity/Index | BAR- | 07/05/2024 | 07/01/2025 | 74 | 411,555 | 5475 | 25,460 | | | 25,460 | | 44,547 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408663 | | N/A | Equity/Index | BAR- | 11/15/2024 | 11/12/2025 | 77 | 452,167 | 5984 | 23,571 | | | 23,571 | | 28,189 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408861 | | N/A | Equity/Index | TOCC- | 11/21/2024 | 11/21/2025 | 100 | 594,871 | 5949 | 14,220 | | | 14,220 | | 16,472 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408301 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/07/2025 | 1,600 | 9,592,864 | 5996 | 422,105 | | | 422,105 | | 464,264 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406429 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/11/2025 | 217 | 1,234,079 | 5554 | 58,284 | | | 58,284 | | 79,233 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508669 | | N/A | Equity/Index | BAR- | 04/28/2025 | 04/28/2026 | 109 | 600,000 | 5529 | | 16,710 | | 16,710 | | 22,683 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406823 | | N/A | Equity/Index | RBC- | 10/03/2024 | 09/30/2025 | 220 | 1,252,295 | 5762 | 95,808 | | | 95,808 | | 123,524 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408303 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/07/2025 | 100 | 599,554 | 5996 | 33,937 | | | 33,937 | | 35,908 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511731 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/08/2026 | 700 | 4,200,252 | 6000 | | 128,958 | | 128,958 | | 142,961 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408540 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/11/2025 | 25 | 149,950 | 6001 | 9,321 | | | 9,321 | | 9,605 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406110 | | N/A | Equity/Index | BNP- | 09/11/2024 | 09/11/2025 | 990 | 5,500,000 | 5554 | 120,670 | | | 120,670 | | 174,528 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508248 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/20/2026 | 26 | 136,102 | 5283 | | 6,790 | | 6,790 | | 10,774 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408592 | | N/A | Equity/Index | BMO- | 11/14/2024 | 11/12/2025 | 60 | 357,180 | 5984 | 28,418 | | | 28,418 | | 26,444 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404990 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/04/2025 | 56 | 300,000 | 5347 | 8,574 | | | 8,574 | | 13,900 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500692 | | N/A | Equity/Index | BAR- | 01/13/2025 | 01/08/2026 | 1,705 | 9,927,874 | 5918 | | 356,396 | | 356,396 | | 449,877 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503311 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 507 | 3,100,000 | 6115 | | 186,401 | | 186,401 | | 184,687 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505025 | | N/A | Equity/Index | BMO- | 03/07/2025 | 11/07/2025 | 13 | 74,935 | 6399 | | 1,230 | | 1,230 | | 2,060 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512857 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/11/2026 | 19 | 114,194 | 6022 | | 7,284 | | 7,284 | | 8,313 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2508896 | | N/A | Equity/Index | BMO- | 05/01/2025 | 04/29/2026 | 47 | 264,857 | 5561 | | 17,699 | | 17,699 | | 24,336 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407863 | | N/A | Equity/Index | NGFP- | 10/31/2024 | 10/28/2025 | 862 | 4,939,260 | 5824 | 192,364 | | | 192,364 | | 257,248 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502405 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/09/2026 | 13 | 78,514 | 6353 | | 1,470 | | 1,470 | | 1,535 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503859 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/10/2026 | 58 | 349,183 | 6066 | | 12,958 | | 12,958 | | 14,083 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406929 | | N/A | Equity/Index | BNP- | 10/07/2024 | 10/07/2025 | 298 | 1,700,000 | 5696 | 98,907 | | | 98,907 | | 136,651 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509420 | | N/A | Equity/Index | NTX- | 05/07/2025 | 05/05/2026 | 181 | 1,012,586 | 5650 | | 58,979 | | 58,979 | | 85,487 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406763 | | N/A | Equity/Index | BAR- | 10/02/2024 | 10/02/2025 | 175 | 1,000,000 | 5710 | 32,701 | | | 32,701 | | 43,813 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407864 | | N/A | Equity/Index | NGFP- | 10/31/2024 | 10/28/2025 | 396 | 2,269,080 | 5824 | 120,923 | | | 120,923 | | 165,071 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506397 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/26/2026 | 206 | 1,152,418 | 5712 | | 27,561 | | 27,561 | | 37,977 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505677 | | N/A | Equity/Index | RBC- | 03/18/2025 | 03/13/2026 | 103 | 577,547 | 5639 | | 49,586 | | 49,586 | | 86,963 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405596 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/20/2025 | 85 | 478,508 | 5597 | 40,778 | | | 40,778 | | 55,960 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503550 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/13/2026 | 66 | 404,844 | 6115 | | 21,864 | | 21,864 | | 21,463 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510565 | | N/A | Equity/Index | BAR- | 05/21/2025 | 05/19/2026 | 1,520 | 9,012,050 | 5964 | | 362,140 | | 362,140 | | 424,079 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502422 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/30/2026 | 196 | 1,183,752 | 6041 | | 74,768 | | 74,768 | | 79,591 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407277 | | N/A | Equity/Index | BAR- | 10/16/2024 | 10/15/2025 | 148 | 861,807 | 5815 | 51,371 | | | 51,371 | | 64,911 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500307 | | N/A | Equity/Index | RBC- | 01/06/2025 | 01/02/2026 | 86 | 515,656 | 5869 | | 32,058 | | 32,058 | | 35,403 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502395 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/16/2026 | 87 | 525,441 | 6280 | | 7,465 | | 7,465 | | 7,992 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512502 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/15/2026 | 173 | 1,037,922 | 5977 | | 52,812 | | 52,812 | | 59,131 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509998 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 438 | 2,578,747 | 5660 | | 167,758 | | 167,758 | | 197,591 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407177 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2025 | 499 | 2,900,000 | 5815 | 65,540 | | | 65,540 | | 82,466 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510832 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/22/2026 | 101 | 584,000 | 5803 | | 32,114 | | 32,114 | | 40,213 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406048 | | N/A | Equity/Index | BAR- | 09/09/2024 | 09/09/2025 | 146 | 800,000 | 5471 | 15,200 | | | 15,200 | | 22,166 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405140 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/08/2025 | 500 | 2,672,080 | 5344 | 51,043 | | | 51,043 | | 79,494 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511222 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 05/29/2026 | 200 | 1,182,338 | 5912 | | 106,886 | | 106,886 | | 139,629 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405628 | | N/A | Equity/Index | SG- | 08/23/2024 | 07/18/2025 | 117 | 655,267 | 5505 | 34,464 | | | 34,464 | | 54,707 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510738 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/18/2026 | 68 | 398,772 | 5958 | | 15,992 | | 15,992 | | 19,537 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410118 | | N/A | Equity/Index | BMO- | 12/09/2024 | 10/23/2025 | 18 | 108,968 | 5797 | 11,650 | | | 11,650 | | 10,177 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503370 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/11/2026 | 362 | 2,214,390 | 6069 | | 126,264 | | 126,264 | | 126,938 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511601 | | N/A | Equity/Index | CITI- | 06/05/2025 | 06/05/2026 | 101 | 597,000 | 5939 | | 32,598 | | 32,598 | | 38,434 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409398 | | N/A | Equity/Index | BAR- | 11/29/2024 | 11/28/2025 | 99 | 600,000 | 6032 | 17,154 | | | 17,154 | | 18,591 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504068 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/23/2026 | 36 | 214,315 | 6013 | | 11,079 | | 11,079 | | 12,784 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406246 | | N/A | Equity/Index | RBC- | 09/13/2024 | 09/10/2025 | 174 | 978,395 | 5496 | 62,934 | | | 62,934 | | 92,636 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508327 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/24/2026 | 401 | 2,200,000 | 5485 | | 117,569 | | 117,569 | | 173,619 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506138 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/20/2026 | 63 | 363,101 | 5668 | | 20,613 | | 20,613 | | 26,565 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2411657 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | 43 | 252,969 | 5969 | 12,592 | | | 12,592 | | 15,378 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409492 | | N/A | Equity/Index | BAR- | 12/02/2024 | 12/02/2025 | 66 | 400,000 | 6047 | 24,281 | | | 24,281 | | 23,847 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501657 | | N/A | Equity/Index | BAR- | 01/27/2025 | 01/23/2026 | 3 | 18,000 | 6119 | | 780 | | 780 | | 864 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504781 | | N/A | Equity/Index | TOCC- | 03/06/2025 | 03/06/2026 | 100 | 573,852 | 5739 | | 33,400 | | 33,400 | | 44,417 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511442 | | N/A | Equity/Index | BMO- | 06/02/2025 | 05/29/2026 | 161 | 952,355 | 5912 | | 57,432 | | 57,432 | | 68,719 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407289 | | N/A | Equity/Index | BAR- | 10/17/2024 | 10/17/2025 | 205 | 1,200,000 | 5841 | 36,480 | | | 36,480 | | 44,851 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407335 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/25/2025 | 59 | 345,038 | 5722 | 9,239 | | | 9,239 | | 11,371 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504784 | | N/A | Equity/Index | TOCC- | 03/06/2025 | 03/06/2026 | 100 | 573,852 | 5739 | | 39,024 | | 39,024 | | 53,189 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407083 | | N/A | Equity/Index | SG- | 10/09/2024 | 10/09/2025 | 86 | 500,000 | 5792 | 28,952 | | | 28,952 | | 37,311 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509869 | | N/A | Equity/Index | BMO- | 05/12/2025 | 05/08/2026 | 199 | 1,160,630 | 5664 | | 76,510 | | 76,510 | | 93,749 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508353 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/20/2026 | 83 | 451,935 | 5283 | | 13,327 | | 13,327 | | 17,663 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504439 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/26/2026 | 149 | 869,929 | 5956 | | 43,191 | | 43,191 | | 55,475 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410645 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 733 | 4,434,650 | 6051 | 245,716 | | | 245,716 | | 246,691 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409823 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/21/2025 | 47 | 285,917 | 6055 | 13,009 | | | 13,009 | | 12,833 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502165 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/29/2026 | 149 | 904,579 | 6039 | | 41,692 | | 41,692 | | 44,091 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404516 | | N/A | Equity/Index | BMO- | 07/17/2024 | 07/15/2025 | 1,065 | 5,961,870 | 5631 | 334,304 | | | 334,304 | | 583,335 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508828 | | N/A | Equity/Index | RBC- | 04/30/2025 | 04/30/2026 | 395 | 2,200,000 | 5569 | | 39,996 | | 39,996 | | 52,796 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507065 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/06/2026 | 204 | 1,039,788 | 5074 | | 26,155 | | 26,155 | | 41,393 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405032 | | N/A | Equity/Index | TOCC- | 08/05/2024 | 08/05/2025 | 100 | 518,633 | 5186 | 14,627 | | | 14,627 | | 22,708 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509202 | | N/A | Equity/Index | BMO- | 05/05/2025 | 05/01/2026 | 1,705 | 9,667,521 | 5604 | | 368,826 | | 368,826 | | 473,686 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505697 | | N/A | Equity/Index | BAR- | 03/18/2025 | 03/16/2026 | 41 | 230,326 | 5639 | | 7,374 | | 7,374 | | 9,923 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507184 | | N/A | Equity/Index | BAR- | 04/10/2025 | 04/10/2026 | 835 | 4,400,000 | 5268 | | 266,552 | | 266,552 | | 411,430 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512155 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/02/2026 | 18 | 108,761 | 6140 | | 3,921 | | 3,921 | | 4,350 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504613 | | N/A | Equity/Index | TOCC- | 03/04/2025 | 03/04/2026 | 100 | 577,815 | 5778 | | 33,804 | | 33,804 | | 43,875 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504382 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 1,377 | 8,200,000 | 5955 | | 182,040 | | 182,040 | | 208,296 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410929 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/18/2025 | 1,224 | 7,284,403 | 5872 | 293,246 | | | 293,246 | | 333,147 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506693 | | N/A | Equity/Index | RBC- | 04/03/2025 | 03/18/2026 | 359 | 1,939,605 | 5615 | | 133,684 | | 133,684 | | 311,665 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409333 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/26/2025 | 200 | 1,200,000 | 5999 | 40,920 | | | 40,920 | | 45,491 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404052 | | N/A | Equity/Index | BNP- | 07/01/2024 | 07/01/2025 | 1,772 | 9,700,000 | 5475 | 215,922 | | | 215,922 | | 339,396 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508694 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/24/2026 | 119 | 652,876 | 5485 | | 38,826 | | 38,826 | | 57,714 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504242 | | N/A | Equity/Index | RBC- | 02/27/2025 | 02/25/2026 | 673 | 4,004,458 | 5955 | | 223,658 | | 223,658 | | 257,318 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509621 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/11/2026 | 100 | 566,000 | 5660 | | 10,341 | | 10,341 | | 13,219 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405090 | | N/A | Equity/Index | BNP- | 08/07/2024 | 08/05/2025 | 31 | 164,486 | 5186 | 5,805 | | | 5,805 | | 8,822 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511296 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/27/2026 | 1,233 | 7,257,068 | 5922 | | 257,130 | | 257,130 | | 301,885 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2410827 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/22/2025 | 200 | 1,186,170 | 5931 | 37,131 | | | 37,131 | | 43,335 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406798 | | N/A | Equity/Index | SG- | 10/03/2024 | 10/03/2025 | 53 | 300,000 | 5700 | 17,849 | | | 17,849 | | 25,041 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405146 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/08/2025 | 100 | 534,416 | 5344 | 19,134 | | | 19,134 | | 30,956 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511223 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 06/01/2026 | 300 | 1,773,507 | 5912 | | 160,682 | | 160,682 | | 210,203 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404809 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/17/2025 | 105 | 572,950 | 5588 | 16,817 | | | 16,817 | | 30,554 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506019 | | N/A | Equity/Index | BAR- | 03/24/2025 | 03/24/2026 | 1,075 | 6,200,000 | 5768 | | 124,558 | | 124,558 | | 154,982 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513343 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/30/2026 | 99 | 617,000 | 6205 | | 19,726 | | 19,726 | | 19,621 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512315 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/11/2026 | 143 | 855,176 | 6022 | | 31,838 | | 31,838 | | 35,550 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405300 | | N/A | Equity/Index | BAR- | 08/14/2024 | 08/14/2025 | 183 | 1,000,000 | 5455 | 19,301 | | | 19,301 | | 29,125 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510656 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | 51 | 299,079 | 5687 | | 22,753 | | 22,753 | | 27,449 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511808 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/04/2026 | 123 | 738,732 | 5971 | | 44,285 | | 44,285 | | 49,686 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405410 | | N/A | Equity/Index | RBC- | 08/16/2024 | 08/14/2025 | 120 | 665,735 | 5455 | 42,577 | | | 42,577 | | 67,170 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509614 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/08/2026 | 1,201 | 6,797,000 | 5660 | | 288,468 | | 288,468 | | 384,509 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511785 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 33 | 198,196 | 5912 | | 10,311 | | 10,311 | | 11,370 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405775 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/25/2025 | 76 | 427,807 | 5635 | 14,416 | | | 14,416 | | 20,971 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510468 | | N/A | Equity/Index | CITI- | 05/20/2025 | 05/20/2026 | 201 | 1,193,000 | 5940 | | 34,812 | | 34,812 | | 39,780 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503829 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 100 | 601,313 | 6013 | | 19,063 | | 19,063 | | 20,890 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503131 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/29/2026 | 225 | 1,360,800 | 6039 | | 51,955 | | 51,955 | | 55,640 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411198 | | N/A | Equity/Index | TOCC- | 12/26/2024 | 12/26/2025 | 1,000 | 6,037,590 | 6038 | 358,045 | | | 358,045 | | 362,981 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500539 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/09/2026 | 206 | 1,200,000 | 5827 | | 38,750 | | 38,750 | | 47,322 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510467 | | N/A | Equity/Index | CITI- | 05/20/2025 | 05/20/2026 | 301 | 1,789,000 | 5940 | | 49,719 | | 49,719 | | 56,679 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506337 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/30/2026 | 197 | 1,100,000 | 5581 | | 20,317 | | 20,317 | | 26,521 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404146 | | N/A | Equity/Index | BAR- | 07/05/2024 | 07/03/2025 | 1,204 | 6,696,118 | 5537 | 390,216 | | | 390,216 | | 707,160 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404314 | | N/A | Equity/Index | TOCC- | 07/11/2024 | 07/08/2025 | 300 | 1,674,543 | 5573 | 97,559 | | | 97,559 | | 177,660 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407933 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 11/03/2025 | 200 | 1,145,760 | 5729 | 52,593 | | | 52,593 | | 69,562 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407390 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/20/2025 | 500 | 2,932,335 | 5865 | 166,858 | | | 166,858 | | 203,694 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407324 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/16/2025 | 154 | 900,607 | 6281 | 122 | | | 122 | | 8 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507747 | | N/A | Equity/Index | BAR- | 04/16/2025 | 04/14/2026 | 28 | 149,828 | 5406 | | 4,299 | | 4,299 | | 6,220 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405535 | | N/A | Equity/Index | BNP- | 08/22/2024 | 08/20/2025 | 221 | 1,238,318 | 5597 | 74,815 | | | 74,815 | | 117,387 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404167 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/07/2025 | 700 | 3,897,033 | 5567 | 160,178 | | | 160,178 | | 271,784 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512127 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 100 | 602,000 | 6045 | | 30,160 | | 30,160 | | 33,172 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407240 | | N/A | Equity/Index | TOCC- | 10/15/2024 | 10/15/2025 | 200 | 1,163,052 | 5815 | 29,661 | | | 29,661 | | 37,327 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504694 | | N/A | Equity/Index | BMO- | 03/05/2025 | 03/05/2026 | 205 | 1,200,000 | 5843 | | 107,041 | | 107,041 | | 138,577 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2503831 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 100 | 601,313 | 6013 | | 20,386 | | 20,386 | | 22,301 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500817 | | N/A | Equity/Index | RBC- | 01/14/2025 | 08/01/2025 | 360 | 2,096,532 | 5700 | | 154,123 | | 154,123 | | 194,382 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504578 | | N/A | Equity/Index | BAR- | 03/03/2025 | 03/03/2026 | 513 | 3,000,000 | 5850 | | 193,021 | | 193,021 | | 244,691 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407927 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 11/03/2025 | 300 | 1,718,640 | 5729 | 33,518 | | | 33,518 | | 42,704 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407163 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 172 | 1,000,000 | 5815 | 25,599 | | | 25,599 | | 32,329 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503548 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/13/2026 | 570 | 3,496,380 | 6115 | | 134,503 | | 134,503 | | 134,981 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405115 | | N/A | Equity/Index | SG- | 08/08/2024 | 08/08/2025 | 150 | 800,000 | 5319 | 15,440 | | | 15,440 | | 23,791 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511540 | | N/A | Equity/Index | RBC- | 06/04/2025 | 06/04/2026 | 100 | 597,000 | 5971 | | 53,073 | | 53,073 | | 66,353 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404873 | | N/A | Equity/Index | TOCC- | 07/30/2024 | 07/28/2025 | 800 | 4,337,368 | 5459 | 208,244 | | | 208,244 | | 373,397 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407094 | | N/A | Equity/Index | BNP- | 10/09/2024 | 10/07/2025 | 39 | 225,693 | 5696 | 12,793 | | | 12,793 | | 16,423 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410824 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/22/2025 | 100 | 593,085 | 5931 | 11,568 | | | 11,568 | | 13,280 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405659 | | N/A | Equity/Index | BAR- | 08/26/2024 | 08/22/2025 | 52 | 292,080 | 5571 | 13,112 | | | 13,112 | | 19,396 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511362 | | N/A | Equity/Index | RBC- | 05/30/2025 | 02/18/2026 | 21 | 124,324 | 6498 | | 2,895 | | 2,895 | | 4,576 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513224 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/26/2026 | 298 | 1,842,000 | 6173 | | 62,444 | | 62,444 | | 63,224 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510705 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/08/2026 | 16 | 93,829 | 5664 | | 5,894 | | 5,894 | | 6,908 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500043 | | N/A | Equity/Index | BAR- | 01/02/2025 | 12/30/2025 | 68 | 401,336 | 5907 | | 25,862 | | 25,862 | | 30,761 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406434 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/12/2025 | 111 | 631,257 | 5626 | 24,439 | | | 24,439 | | 33,554 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405893 | | N/A | Equity/Index | BNP- | 09/03/2024 | 09/03/2025 | 90 | 500,000 | 5529 | 14,869 | | | 14,869 | | 21,694 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409866 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/05/2025 | 46 | 279,834 | 5959 | 12,403 | | | 12,403 | | 13,017 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509845 | | N/A | Equity/Index | BAR- | 05/12/2025 | 05/12/2026 | 97 | 566,000 | 5844 | | 17,705 | | 17,705 | | 21,608 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504803 | | N/A | Equity/Index | BAR- | 03/06/2025 | 03/04/2026 | 296 | 1,713,248 | 5778 | | 102,369 | | 102,369 | | 132,567 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506689 | | N/A | Equity/Index | RBC- | 04/03/2025 | 09/09/2025 | 29 | 156,681 | 5875 | | 2,984 | | 2,984 | | 12,585 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405773 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/22/2025 | 50 | 281,452 | 5635 | 14,949 | | | 14,949 | | 23,025 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406185 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 100 | 562,602 | 5626 | 13,201 | | | 13,201 | | 18,687 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500965 | | N/A | Equity/Index | BAR- | 01/16/2025 | 01/14/2026 | 18 | 107,139 | 5843 | | 5,412 | | 5,412 | | 6,192 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405855 | | N/A | Equity/Index | BNP- | 08/30/2024 | 09/02/2025 | 177 | 1,000,000 | 5648 | 19,250 | | | 19,250 | | 27,035 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404322 | | N/A | Equity/Index | BAR- | 07/11/2024 | 07/11/2025 | 842 | 4,700,000 | 5585 | 190,869 | | | 190,869 | | 323,428 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509692 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/07/2026 | 14 | 79,200 | 5631 | | 5,441 | | 5,441 | | 7,630 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500482 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/08/2026 | 100 | 591,825 | 5918 | | 17,638 | | 17,638 | | 20,765 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504960 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/09/2026 | 100 | 577,020 | 5770 | | 32,892 | | 32,892 | | 43,086 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508883 | | N/A | Equity/Index | NTX- | 05/01/2025 | 05/01/2026 | 196 | 1,100,000 | 5604 | | 46,650 | | 46,650 | | 62,890 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504969 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/20/2026 | 40 | 230,865 | 6013 | | 12,152 | | 12,152 | | 17,675 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511596 | | N/A | Equity/Index | CITI- | 06/05/2025 | 06/05/2026 | 1,106 | 6,568,000 | 5939 | | 145,287 | | 145,287 | | 163,106 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410581 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/11/2025 | 531 | 3,228,480 | 6084 | 177,503 | | | 177,503 | | 171,253 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2509046 | | N/A | Equity/Index | BAR | 05/02/2025 | 05/04/2026 | 299 | 1,700,000 | 5687 | | 161,924 | | 161,924 | | 255,477 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411696 | | N/A | Equity/Index | RBC | 12/31/2024 | 12/10/2025 | 57 | 335,331 | 6035 | 11,579 | | | 11,579 | | 14,095 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509042 | | N/A | Equity/Index | BAR | 05/02/2025 | 05/04/2026 | 106 | 600,000 | 5687 | | 32,502 | | 32,502 | | 43,521 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405289 | | N/A | Equity/Index | RBC | 08/13/2024 | 08/08/2025 | 603 | 3,270,636 | 5344 | 197,072 | | | 197,072 | | 326,690 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501997 | | N/A | Equity/Index | BAR | 01/30/2025 | 01/02/2026 | 10 | 60,690 | 5869 | | 1,232 | | 1,232 | | 1,314 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508799 | | N/A | Equity/Index | BMO | 04/29/2025 | 04/27/2026 | 176 | 979,000 | 5525 | | 27,972 | | 27,972 | | 36,910 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404721 | | N/A | Equity/Index | BMO | 07/25/2024 | 07/25/2025 | 296 | 1,600,000 | 5424 | 134,639 | | | 134,639 | | 236,939 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512493 | | N/A | Equity/Index | RBC | 06/17/2025 | 06/12/2026 | 127 | 761,943 | 5977 | | 38,929 | | 38,929 | | 43,623 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504576 | | N/A | Equity/Index | BAR | 03/03/2025 | 03/03/2026 | 1,231 | 7,200,000 | 5850 | | 301,824 | | 301,824 | | 366,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510690 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/07/2026 | 57 | 334,265 | 5631 | | 13,927 | | 13,927 | | 15,883 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405768 | | N/A | Equity/Index | BAR | 08/29/2024 | 08/22/2025 | 103 | 579,791 | 5571 | 32,430 | | | 32,430 | | 48,544 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502828 | | N/A | Equity/Index | BAR | 02/10/2025 | 02/03/2026 | 44 | 266,891 | 5995 | | 6,216 | | 6,216 | | 6,643 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409407 | | N/A | Equity/Index | BAR | 11/29/2024 | 11/28/2025 | 99 | 600,000 | 6032 | 36,406 | | | 36,406 | | 36,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405070 | | N/A | Equity/Index | RBC | 08/06/2024 | 08/04/2025 | 104 | 550,471 | 5489 | 6,235 | | | 6,235 | | 10,651 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510909 | | N/A | Equity/Index | RBC | 05/23/2025 | 05/21/2026 | 150 | 873,240 | 5845 | | 52,232 | | 52,232 | | 65,966 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503102 | | N/A | Equity/Index | RBC | 02/12/2025 | 01/20/2026 | 124 | 749,952 | 5997 | | 17,418 | | 17,418 | | 18,655 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509043 | | N/A | Equity/Index | BAR | 05/02/2025 | 05/04/2026 | 193 | 1,100,000 | 5687 | | 61,257 | | 61,257 | | 82,296 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505990 | | N/A | Equity/Index | RBC | 03/21/2025 | 09/09/2025 | 17 | 95,983 | 5875 | | 3,092 | | 3,092 | | 7,377 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409880 | | N/A | Equity/Index | RBC | 12/05/2024 | 11/13/2025 | 71 | 431,918 | 5985 | 24,963 | | | 24,963 | | 24,953 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511800 | | N/A | Equity/Index | BMO | 06/06/2025 | 06/03/2026 | 17 | 102,101 | 5970 | | 6,918 | | 6,918 | | 7,857 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408317 | | N/A | Equity/Index | TOCC | 11/08/2024 | 11/10/2025 | 500 | 2,997,770 | 5996 | 177,178 | | | 177,178 | | 185,353 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404313 | | N/A | Equity/Index | TOCC | 07/11/2024 | 07/08/2025 | 1,500 | 8,372,715 | 5573 | 360,983 | | | 360,983 | | 622,697 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504953 | | N/A | Equity/Index | TOCC | 03/07/2025 | 03/09/2026 | 100 | 577,020 | 5770 | | 10,734 | | 10,734 | | 13,312 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501658 | | N/A | Equity/Index | BAR | 01/27/2025 | 01/23/2026 | 886 | 5,316,000 | 6119 | | 265,153 | | 265,153 | | 291,484 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504608 | | N/A | Equity/Index | TOCC | 03/04/2025 | 03/04/2026 | 100 | 577,815 | 5778 | | 16,065 | | 16,065 | | 19,714 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406005 | | N/A | Equity/Index | BAR | 09/06/2024 | 09/04/2025 | 300 | 1,621,740 | 5520 | 87,996 | | | 87,996 | | 160,618 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410731 | | N/A | Equity/Index | TOCC | 12/19/2024 | 12/19/2025 | 400 | 2,346,832 | 5882 | 206,291 | | | 206,291 | | 223,712 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510683 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/06/2026 | 54 | 316,672 | 5607 | | 13,025 | | 13,025 | | 14,796 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404899 | | N/A | Equity/Index | BAR | 07/31/2024 | 07/31/2025 | 54 | 300,000 | 5522 | 14,845 | | | 14,845 | | 25,043 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404988 | | N/A | Equity/Index | RBC | 08/02/2024 | 08/04/2025 | 318 | 1,700,000 | 5347 | 31,739 | | | 31,739 | | 49,924 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509678 | | N/A | Equity/Index | BAR | 05/09/2025 | 04/24/2026 | 329 | 1,861,207 | 5525 | | 105,718 | | 105,718 | | 138,818 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500730 | | N/A | Equity/Index | TOCC | 01/14/2025 | 01/14/2026 | 100 | 584,291 | 5843 | | 19,693 | | 19,693 | | 24,082 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404720 | | N/A | Equity/Index | BAR | 07/25/2024 | 07/25/2025 | 407 | 2,200,000 | 5399 | 123,353 | | | 123,353 | | 221,515 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511909 | | N/A | Equity/Index | BMO | 06/09/2025 | 06/05/2026 | 97 | 583,780 | 5939 | | 37,262 | | 37,262 | | 41,653 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407317 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/09/2025 | 85 | 497,089 | 5471 | 16,708 | | | 16,708 | | 20,300 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406503 | | N/A | Equity/Index | SG- | 09/24/2024 | 09/24/2025 | 506 | 2,900,000 | 5733 | 56,261 | | | 56,261 | | 74,290 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410133 | | N/A | Equity/Index | TOCC- | 12/10/2024 | 12/10/2025 | 400 | 2,413,964 | 6035 | 200,843 | | | 200,843 | | 172,514 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404796 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/03/2025 | 345 | 1,882,551 | 5567 | 84,528 | | | 84,528 | | 172,970 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404284 | | N/A | Equity/Index | BMO- | 07/10/2024 | 07/08/2025 | 1,055 | 5,930,155 | 5573 | 358,130 | | | 358,130 | | 623,545 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504385 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 202 | 1,200,000 | 5955 | | 36,721 | | 36,721 | | 42,218 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510736 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/18/2026 | 10 | 58,643 | 5958 | | 1,183 | | 1,183 | | 1,395 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406151 | | N/A | Equity/Index | BAR- | 09/12/2024 | 09/12/2025 | 286 | 1,600,000 | 5596 | 84,641 | | | 84,641 | | 129,679 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405186 | | N/A | Equity/Index | BAR- | 08/09/2024 | 08/06/2025 | 1,255 | 6,669,622 | 5240 | 300,711 | | | 300,711 | | 480,350 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512191 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/10/2026 | 149 | 900,303 | 6039 | | 51,119 | | 51,119 | | 56,896 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512538 | | N/A | Equity/Index | RBC- | 06/18/2025 | 06/18/2026 | 1,200 | 7,179,000 | 5981 | | 159,374 | | 159,374 | | 175,149 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406234 | | N/A | Equity/Index | RBC- | 09/13/2024 | 09/02/2025 | 117 | 657,886 | 5648 | 21,521 | | | 21,521 | | 31,932 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410144 | | N/A | Equity/Index | TOCC- | 12/10/2024 | 12/10/2025 | 200 | 1,206,982 | 6035 | 37,661 | | | 37,661 | | 40,582 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406419 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/22/2025 | 70 | 400,000 | 5703 | 20,751 | | | 20,751 | | 29,829 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508342 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/16/2026 | 39 | 212,355 | 5276 | | 7,520 | | 7,520 | | 10,062 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409881 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/14/2025 | 42 | 255,501 | 6463 | 1,762 | | | 1,762 | | 1,459 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405940 | | N/A | Equity/Index | BAR- | 09/05/2024 | 09/05/2025 | 55 | 300,000 | 5503 | 8,847 | | | 8,847 | | 13,004 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406057 | | N/A | Equity/Index | BAR- | 09/09/2024 | 09/09/2025 | 329 | 1,800,000 | 5471 | 96,660 | | | 96,660 | | 154,918 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503122 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/27/2026 | 109 | 659,232 | 6012 | | 19,234 | | 19,234 | | 20,626 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405295 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/11/2025 | 30 | 162,718 | 5344 | 11,225 | | | 11,225 | | 19,279 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501325 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 117 | 713,314 | 5937 | | 44,052 | | 44,052 | | 45,646 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407649 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/17/2025 | 58 | 338,795 | 5865 | 19,968 | | | 19,968 | | 24,668 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506675 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/01/2026 | 501 | 2,738,466 | 5633 | | 106,017 | | 106,017 | | 162,721 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511720 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 100 | 600,036 | 6000 | | 27,063 | | 27,063 | | 30,178 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502092 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 01/30/2026 | 200 | 1,208,106 | 6041 | | 72,489 | | 72,489 | | 77,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504945 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/06/2026 | 100 | 577,020 | 5770 | | 18,005 | | 18,005 | | 22,635 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410552 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | 105 | 638,400 | 6090 | 34,223 | | | 34,223 | | 32,912 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409400 | | N/A | Equity/Index | BAR- | 11/29/2024 | 11/28/2025 | 647 | 3,900,000 | 6032 | 122,462 | | | 122,462 | | 132,408 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406651 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/26/2025 | 157 | 900,000 | 5738 | 47,717 | | | 47,717 | | 66,383 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406473 | | N/A | Equity/Index | BNP- | 09/23/2024 | 09/23/2025 | 332 | 1,900,000 | 5719 | 101,441 | | | 101,441 | | 143,391 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501809 | | N/A | Equity/Index | BAR- | 01/29/2025 | 01/29/2026 | 1,407 | 8,500,000 | 6039 | | 384,459 | | 384,459 | | 416,705 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407992 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/31/2025 | 11 | 62,916 | 5941 | 1,893 | | | 1,893 | | 2,662 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407173 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 258 | 1,500,000 | 5815 | 86,999 | | | 86,999 | | 111,161 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2408341 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/17/2025 | 39 | 233,959 | 5841 | 15,550 | | | 15,550 | | 17,049 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406821 | | N/A | Equity/Index | TOCC- | 10/03/2024 | 09/30/2025 | 800 | 4,555,200 | 5762 | 253,940 | | | 253,940 | | 362,983 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405759 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/15/2025 | 92 | 517,872 | 5554 | 15,479 | | | 15,479 | | 21,766 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406123 | | N/A | Equity/Index | SG- | 09/11/2024 | 09/09/2025 | 769 | 4,177,208 | 5471 | 240,559 | | | 240,559 | | 412,514 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408148 | | N/A | Equity/Index | BAR- | 11/06/2024 | 11/06/2025 | 51 | 300,000 | 5929 | 7,659 | | | 7,659 | | 9,035 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406859 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/03/2025 | 1,339 | 7,700,000 | 5751 | 288,756 | | | 288,756 | | 380,800 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404046 | | N/A | Equity/Index | BMO- | 07/01/2024 | 07/01/2025 | 274 | 1,500,000 | 5500 | 122,117 | | | 122,117 | | 193,203 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511171 | | N/A | Equity/Index | TOCC- | 05/29/2025 | 05/29/2026 | 1,400 | 8,277,038 | 5912 | | 361,726 | | 361,726 | | 424,623 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406676 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/18/2025 | 74 | 425,611 | 5618 | 27,519 | | | 27,519 | | 37,252 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509200 | | N/A | Equity/Index | BMO- | 05/05/2025 | 05/01/2026 | 83 | 470,618 | 5604 | | 12,692 | | 12,692 | | 16,003 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407480 | | N/A | Equity/Index | BNP- | 10/22/2024 | 10/22/2025 | 154 | 900,000 | 5851 | 29,609 | | | 29,609 | | 36,445 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508355 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/21/2026 | 40 | 217,800 | 5158 | | 8,088 | | 8,088 | | 10,482 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505687 | | N/A | Equity/Index | BAR- | 03/18/2025 | 03/13/2026 | 2,566 | 14,415,018 | 5926 | | 411,715 | | 411,715 | | 632,390 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509023 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/01/2026 | 106 | 600,000 | 5687 | | 16,242 | | 16,242 | | 20,745 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503140 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/30/2026 | 14 | 84,672 | 6071 | | 2,013 | | 2,013 | | 2,151 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503372 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/12/2026 | 76 | 464,900 | 6052 | | 10,532 | | 10,532 | | 10,867 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512091 | | N/A | Equity/Index | BMO- | 06/11/2025 | 06/09/2026 | 1,473 | 8,892,501 | 6006 | | 333,237 | | 333,237 | | 362,100 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407117 | | N/A | Equity/Index | BAR- | 10/10/2024 | 10/10/2025 | 761 | 4,400,000 | 5780 | 258,723 | | | 258,723 | | 337,278 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405486 | | N/A | Equity/Index | BNP- | 08/21/2024 | 08/21/2025 | 356 | 2,000,000 | 5621 | 112,781 | | | 112,781 | | 174,755 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406009 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/07/2025 | 100 | 540,580 | 5200 | 36,746 | | | 36,746 | | 57,016 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410091 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/04/2025 | 25 | 151,577 | 6086 | 4,925 | | | 4,925 | | 5,160 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503406 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/18/2026 | 408 | 2,500,000 | 6130 | | 85,002 | | 85,002 | | 86,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404719 | | N/A | Equity/Index | BAR- | 07/25/2024 | 07/25/2025 | 93 | 500,000 | 5399 | 27,062 | | | 27,062 | | 48,117 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506804 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/02/2026 | 300 | 1,522,224 | 5074 | | 43,388 | | 43,388 | | 65,842 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502518 | | N/A | Equity/Index | TOCC- | 02/06/2025 | 02/06/2026 | 100 | 608,357 | 6084 | | 20,686 | | 20,686 | | 21,512 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410315 | | N/A | Equity/Index | BAR- | 12/12/2024 | 12/10/2025 | 105 | 636,644 | 6035 | 36,147 | | | 36,147 | | 36,388 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511183 | | N/A | Equity/Index | NTX- | 05/29/2025 | 05/27/2026 | 43 | 253,926 | 6124 | | 2,289 | | 2,289 | | 2,511 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507237 | | N/A | Equity/Index | BAR- | 04/10/2025 | 04/08/2026 | 685 | 3,589,914 | 4983 | | 212,110 | | 212,110 | | 299,169 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511964 | | N/A | Equity/Index | TOCC- | 06/10/2025 | 06/10/2026 | 100 | 603,881 | 6039 | | 12,442 | | 12,442 | | 13,438 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501786 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/23/2026 | 26 | 157,794 | 6101 | | 6,885 | | 6,885 | | 7,253 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411496 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/23/2025 | 195 | 1,166,880 | 5974 | 62,262 | | | 62,262 | | 71,634 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407499 | | N/A | Equity/Index | TOCC- | 10/23/2024 | 10/23/2025 | 100 | 579,742 | 5797 | 33,743 | | | 33,743 | | 43,828 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509435 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/08/2026 | 199 | 1,126,000 | 5664 | | 62,020 | | 62,020 | | 84,781 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2503073 | | N/A | Equity/Index | RBC- | 02/12/2025 | 02/10/2026 | 250 | 1,512,000 | 6066 | | 48,180 | | 48,180 | | 51,562 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408630 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/14/2025 | 1,669 | 9,800,000 | 5871 | 426,297 | | | 426,297 | | 521,044 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501815 | | N/A | Equity/Index | RBC- | 01/29/2025 | 01/26/2026 | 20 | 120,916 | 6101 | | 3,495 | | 3,495 | | 3,772 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502476 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/05/2026 | 99 | 600,000 | 6061 | | 17,881 | | 17,881 | | 19,166 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407319 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/10/2025 | 106 | 619,899 | 5496 | 16,326 | | | 16,326 | | 19,782 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507067 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/06/2026 | 25 | 127,425 | 5074 | | 6,430 | | 6,430 | | 11,541 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408486 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/07/2025 | 30 | 179,537 | 5973 | 10,804 | | | 10,804 | | 11,532 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509968 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | 36 | 211,952 | 5687 | | 7,733 | | 7,733 | | 8,763 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507494 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/13/2026 | 485 | 2,600,000 | 5363 | | 76,361 | | 76,361 | | 107,233 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512979 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 87 | 530,369 | 5981 | | 11,947 | | 11,947 | | 12,331 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513055 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/23/2026 | 98 | 597,408 | 6025 | | 31,077 | | 31,077 | | 32,926 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405361 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/15/2025 | 108 | 600,000 | 5554 | 11,496 | | | 11,496 | | 16,949 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406868 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/06/2025 | 52 | 300,000 | 5751 | 7,709 | | | 7,709 | | 9,979 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405288 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/08/2025 | 459 | 2,489,588 | 5344 | 139,095 | | | 139,095 | | 226,749 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406716 | | N/A | Equity/Index | RBC- | 09/30/2024 | 09/30/2025 | 208 | 1,200,000 | 5762 | 38,988 | | | 38,988 | | 51,581 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406324 | | N/A | Equity/Index | TOCC- | 09/18/2024 | 09/18/2025 | 100 | 561,826 | 5618 | 14,216 | | | 14,216 | | 19,801 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503560 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/17/2026 | 250 | 1,533,500 | 6115 | | 48,698 | | 48,698 | | 49,098 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502172 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/28/2026 | 186 | 1,129,206 | 6068 | | 42,789 | | 42,789 | | 45,373 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409952 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/08/2025 | 558 | 3,400,000 | 6090 | 196,656 | | | 196,656 | | 185,872 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405380 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/18/2025 | 234 | 1,300,000 | 5554 | 53,704 | | | 53,704 | | 83,028 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500506 | | N/A | Equity/Index | BAR- | 01/08/2025 | 01/06/2026 | 30 | 177,339 | 5975 | | 9,920 | | 9,920 | | 11,794 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404860 | | N/A | Equity/Index | BNP- | 07/30/2024 | 07/30/2025 | 515 | 2,800,000 | 5436 | 61,292 | | | 61,292 | | 95,640 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410651 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 32 | 193,600 | 6051 | 8,844 | | | 8,844 | | 9,148 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410828 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/22/2025 | 100 | 593,085 | 5931 | 19,396 | | | 19,396 | | 22,608 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405197 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/17/2025 | 154 | 818,424 | 5588 | 26,847 | | | 26,847 | | 59,087 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409153 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/21/2025 | 17 | 101,938 | 5949 | 4,641 | | | 4,641 | | 5,166 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502626 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/06/2026 | 100 | 602,599 | 6026 | | 35,857 | | 35,857 | | 38,651 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408525 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/13/2025 | 50 | 300,000 | 5985 | 7,206 | | | 7,206 | | 8,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500824 | | N/A | Equity/Index | RBC- | 01/14/2025 | 10/10/2025 | 22 | 128,121 | 5800 | | 9,469 | | 9,469 | | 11,949 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409503 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/26/2025 | 60 | 362,865 | 5999 | 11,270 | | | 11,270 | | 12,081 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504779 | | N/A | Equity/Index | TOCC- | 03/06/2025 | 03/06/2026 | 1,200 | 6,886,224 | 5739 | | 283,039 | | 283,039 | | 361,542 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405854 | | N/A | Equity/Index | BNP- | 08/30/2024 | 08/29/2025 | 89 | 500,000 | 5648 | 32,290 | | | 32,290 | | 48,766 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502915 | | N/A | Equity/Index | TOCC- | 02/11/2025 | 02/11/2026 | 200 | 1,213,700 | 6069 | | 100,740 | | 100,740 | | 96,255 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404444 | | N/A | Equity/Index | BMO- | 07/15/2024 | 07/11/2025 | 76 | 429,533 | 5585 | 10,265 | | | 10,265 | | 15,464 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404790 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/02/2025 | 126 | 687,540 | 5509 | 15,242 | | | 15,242 | | 25,418 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508604 | | N/A | Equity/Index | RBC- | 04/25/2025 | 04/15/2026 | 253 | 1,396,206 | 5742 | | 99,287 | | 99,287 | | 200,150 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508754 | | N/A | Equity/Index | BAR- | 04/29/2025 | 04/29/2026 | 108 | 600,000 | 5561 | | 15,120 | | 15,120 | | 20,210 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410473 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/16/2025 | 66 | 400,000 | 6074 | 24,135 | | | 24,135 | | 23,151 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506329 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 108 | 600,000 | 5581 | | 18,522 | | 18,522 | | 24,752 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409013 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/14/2025 | 93 | 555,140 | 5949 | 21,919 | | | 21,919 | | 25,004 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405747 | | N/A | Equity/Index | TOCC- | 08/29/2024 | 08/29/2025 | 100 | 559,196 | 5592 | 16,554 | | | 16,554 | | 23,907 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405207 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/28/2025 | 81 | 430,470 | 5459 | 12,845 | | | 12,845 | | 23,119 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506819 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/06/2026 | 100 | 507,408 | 5074 | | 28,671 | | 28,671 | | 47,130 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502845 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/05/2026 | 270 | 1,637,739 | 6061 | | 97,200 | | 97,200 | | 101,357 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407923 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 10/31/2025 | 100 | 572,880 | 5729 | 33,688 | | | 33,688 | | 45,738 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404995 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/04/2025 | 56 | 300,000 | 5347 | 14,769 | | | 14,769 | | 25,683 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506679 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/01/2026 | 9 | 49,194 | 5633 | | 2,895 | | 2,895 | | 4,935 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404569 | | N/A | Equity/Index | RBC- | 07/19/2024 | 07/21/2025 | 163 | 900,000 | 5505 | 77,742 | | | 77,742 | | 116,899 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509611 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/08/2026 | 901 | 5,098,000 | 5660 | | 184,242 | | 184,242 | | 242,712 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502295 | | N/A | Equity/Index | BAR- | 02/03/2025 | 02/03/2026 | 801 | 4,800,000 | 5995 | | 402,762 | | 402,762 | | 424,360 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507094 | | N/A | Equity/Index | TOCC- | 04/09/2025 | 04/09/2026 | 700 | 3,819,830 | 5457 | | 72,972 | | 72,972 | | 101,589 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509535 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/06/2026 | 539 | 3,077,738 | 5607 | | 187,426 | | 187,426 | | 244,240 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405718 | | N/A | Equity/Index | BAR- | 08/28/2024 | 08/28/2025 | 89 | 500,000 | 5592 | 13,945 | | | 13,945 | | 20,124 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410375 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/12/2025 | 149 | 900,000 | 6051 | 55,277 | | | 55,277 | | 54,854 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410559 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/08/2025 | 50 | 304,000 | 6308 | 10,961 | | | 10,961 | | 9,493 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408152 | | N/A | Equity/Index | BAR- | 11/06/2024 | 11/06/2025 | 540 | 3,200,000 | 5929 | 187,839 | | | 187,839 | | 213,616 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404365 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/14/2025 | 338 | 1,900,000 | 5615 | 61,351 | | | 61,351 | | 99,082 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407818 | | N/A | Equity/Index | BAR- | 10/30/2024 | 10/28/2025 | 47 | 274,659 | 6104 | 3,734 | | | 3,734 | | 4,718 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406049 | | N/A | Equity/Index | BAR- | 09/09/2024 | 09/09/2025 | 1,371 | 7,500,000 | 5471 | 164,996 | | | 164,996 | | 241,865 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404841 | | N/A | Equity/Index | BMO- | 07/29/2024 | 07/24/2025 | 26 | 142,527 | 5427 | 5,550 | | | 5,550 | | 8,813 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405621 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/21/2025 | 221 | 1,237,726 | 5621 | 41,212 | | | 41,212 | | 61,246 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411056 | | N/A | Equity/Index | NGFP- | 12/23/2024 | 11/17/2025 | 23 | 136,879 | 6218 | 7,292 | | | 7,292 | | 6,371 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504798 | | N/A | Equity/Index | BAR- | 03/06/2025 | 03/04/2026 | 181 | 1,047,628 | 5778 | | 29,452 | | 29,452 | | 36,327 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507053 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | 47 | 239,559 | 5397 | | 6,507 | | 6,507 | | 13,070 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502704 | | N/A | Equity/Index | BAR- | 02/07/2025 | 02/05/2026 | 7 | 42,182 | 6061 | | 2,229 | | 2,229 | | 2,414 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408688 | | N/A | Equity/Index | BAR- | 11/18/2024 | 11/14/2025 | 122 | 718,071 | 5949 | 42,809 | | | 42,809 | | 50,524 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2501326 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 30 | 182,901 | 5997 | | 4,651 | | 4,651 | | 4,782 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501352 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/20/2026 | 109 | 664,540 | 5997 | | 45,429 | | 45,429 | | 45,595 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500919 | | N/A | Equity/Index | BAR- | 01/15/2025 | 01/13/2026 | 1,155 | 6,882,356 | 5836 | | 409,679 | | 409,679 | | 467,908 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408970 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/21/2025 | 500 | 2,984,670 | 5969 | 97,308 | | | 97,308 | | 111,321 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511477 | | N/A | Equity/Index | RBC- | 06/03/2025 | 06/03/2026 | 99 | 594,000 | 5970 | | 53,519 | | 53,519 | | 65,970 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406398 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/19/2025 | 123 | 700,000 | 5703 | 17,682 | | | 17,682 | | 24,013 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506268 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/25/2026 | 127 | 724,516 | 5777 | | 39,860 | | 39,860 | | 56,550 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510711 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/11/2026 | 29 | 170,065 | 5660 | | 7,023 | | 7,023 | | 8,037 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404282 | | N/A | Equity/Index | BMO- | 07/10/2024 | 07/08/2025 | 1,322 | 7,430,962 | 5573 | 330,170 | | | 330,170 | | 548,981 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512234 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 1,416 | 8,463,000 | 5977 | | 479,009 | | 479,009 | | 549,748 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508223 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/10/2026 | 57 | 298,376 | 5268 | | 15,986 | | 15,986 | | 25,546 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511099 | | N/A | Equity/Index | TOCC- | 05/28/2025 | 05/28/2026 | 200 | 1,177,710 | 5889 | | 36,041 | | 36,041 | | 42,032 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507844 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/17/2026 | 300 | 1,584,810 | 5283 | | 40,895 | | 40,895 | | 59,398 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510925 | | N/A | Equity/Index | RBC- | 05/23/2025 | 04/21/2026 | 71 | 412,798 | 5158 | | 70,547 | | 70,547 | | 91,055 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503876 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/19/2026 | 109 | 656,224 | 6144 | | 31,872 | | 31,872 | | 34,774 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406504 | | N/A | Equity/Index | SG- | 09/24/2024 | 09/24/2025 | 890 | 5,100,000 | 5733 | 114,242 | | | 114,242 | | 151,664 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410743 | | N/A | Equity/Index | TOCC- | 12/19/2024 | 12/19/2025 | 1,900 | 11,147,452 | 5867 | 729,059 | | | 729,059 | | 875,835 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508322 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/24/2026 | 91 | 500,000 | 5485 | | 12,335 | | 12,335 | | 17,126 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507703 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/10/2026 | 102 | 550,647 | 5363 | | 15,586 | | 15,586 | | 21,534 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502168 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/29/2026 | 341 | 2,070,211 | 6039 | | 120,104 | | 120,104 | | 124,936 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406423 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/22/2025 | 140 | 800,000 | 5703 | 47,313 | | | 47,313 | | 68,704 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512540 | | N/A | Equity/Index | RBC- | 06/18/2025 | 06/18/2026 | 100 | 598,000 | 5981 | | 17,641 | | 17,641 | | 19,501 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405119 | | N/A | Equity/Index | SG- | 08/08/2024 | 08/08/2025 | 150 | 800,000 | 5319 | 42,241 | | | 42,241 | | 72,504 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501539 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/21/2026 | 29 | 176,709 | 6049 | | 11,756 | | 11,756 | | 11,673 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405857 | | N/A | Equity/Index | BNP- | 08/30/2024 | 09/02/2025 | 230 | 1,300,000 | 5648 | 36,152 | | | 36,152 | | 51,485 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504384 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 588 | 3,500,000 | 5955 | | 103,251 | | 103,251 | | 118,523 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407488 | | N/A | Equity/Index | BMO- | 10/22/2024 | 10/17/2025 | 228 | 1,334,872 | 5865 | 78,997 | | | 78,997 | | 96,252 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500100 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/05/2026 | 3,000 | 17,827,410 | 5942 | | 757,726 | | 757,726 | | 873,453 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505449 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/16/2026 | 390 | 2,200,000 | 5639 | | 59,399 | | 59,399 | | 78,188 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409931 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/05/2025 | 312 | 1,900,000 | 6090 | 56,545 | | | 56,545 | | 58,530 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404446 | | N/A | Equity/Index | BMO- | 07/15/2024 | 07/11/2025 | 10 | 56,518 | 5585 | 1,851 | | | 1,851 | | 2,890 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409559 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/28/2025 | 44 | 266,112 | 6324 | 8,968 | | | 8,968 | | 7,875 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409833 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/24/2025 | 91 | 553,585 | 6004 | 15,027 | | | 15,027 | | 15,928 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410230 | | N/A | Equity/Index | BAR- | 12/11/2024 | 12/09/2025 | 23 | 139,932 | 6053 | 8,626 | | | 8,626 | | 8,270 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407638 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/13/2025 | 61 | 356,319 | 5815 | 8,864 | | | 8,864 | | 10,887 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509690 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/07/2026 | 593 | 3,354,699 | 5631 | | 183,273 | | 183,273 | | 247,712 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405508 | | N/A | Equity/Index | RBC- | 08/22/2024 | 08/22/2025 | 126 | 700,000 | 5571 | 37,513 | | | 37,513 | | 59,233 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406688 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/25/2025 | 200 | 1,150,300 | 5722 | 66,966 | | | 66,966 | | 91,804 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512688 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 1,303 | 7,775,000 | 5968 | | 174,549 | | 174,549 | | 190,011 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408870 | | N/A | Equity/Index | TOCC- | 11/21/2024 | 11/21/2025 | 100 | 594,871 | 5949 | 36,646 | | | 36,646 | | 40,890 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505795 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/20/2026 | 300 | 1,700,000 | 5663 | | 148,410 | | 148,410 | | 249,287 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405435 | | N/A | Equity/Index | BMO- | 08/19/2024 | 08/15/2025 | 357 | 1,994,962 | 5543 | 121,512 | | | 121,512 | | 192,472 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505175 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/09/2026 | 230 | 1,285,786 | 5770 | | 67,834 | | 67,834 | | 105,999 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410836 | | N/A | Equity/Index | BNP- | 12/20/2024 | 12/19/2025 | 764 | 4,532,075 | 5931 | 395,830 | | | 395,830 | | 400,755 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508367 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/22/2026 | 311 | 1,693,395 | 5288 | | 100,002 | | 100,002 | | 140,046 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507481 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/10/2026 | 392 | 2,100,000 | 5363 | | 61,634 | | 61,634 | | 86,658 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408193 | | N/A | Equity/Index | BAR- | 11/07/2024 | 11/04/2025 | 269 | 1,603,038 | 5713 | 102,567 | | | 102,567 | | 118,484 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503972 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/24/2026 | 301 | 1,800,000 | 5983 | | 61,344 | | 61,344 | | 68,726 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405626 | | N/A | Equity/Index | SG- | 08/23/2024 | 07/18/2025 | 128 | 716,873 | 5505 | 21,338 | | | 21,338 | | 31,427 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510708 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/08/2026 | 67 | 392,908 | 6288 | | 1,006 | | 1,006 | | 1,165 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407669 | | N/A | Equity/Index | TOCC- | 10/28/2024 | 10/28/2025 | 100 | 582,352 | 5824 | 14,153 | | | 14,153 | | 17,454 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405778 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/27/2025 | 75 | 422,178 | 5626 | 9,633 | | | 9,633 | | 13,544 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505030 | | N/A | Equity/Index | BMO- | 03/07/2025 | 07/29/2025 | 25 | 144,106 | 6080 | | 3,170 | | 3,170 | | 4,753 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405692 | | N/A | Equity/Index | TOCC- | 08/27/2024 | 08/27/2025 | 300 | 1,687,740 | 5626 | 33,254 | | | 33,254 | | 46,669 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510089 | | N/A | Equity/Index | NTX- | 05/14/2025 | 05/14/2026 | 1,498 | 8,830,000 | 5893 | | 380,130 | | 380,130 | | 456,626 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507937 | | N/A | Equity/Index | BAR- | 04/17/2025 | 04/15/2026 | 81 | 430,726 | 5397 | | 12,323 | | 12,323 | | 18,175 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503551 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/13/2026 | 1,072 | 6,575,648 | 6115 | | 375,972 | | 375,972 | | 366,730 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505107 | | N/A | Equity/Index | BAR- | 03/11/2025 | 03/11/2026 | 503 | 2,800,000 | 5572 | | 55,693 | | 55,693 | | 73,658 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506537 | | N/A | Equity/Index | NTX- | 04/02/2025 | 04/02/2026 | 194 | 1,100,000 | 5671 | | 97,790 | | 97,790 | | 161,520 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500627 | | N/A | Equity/Index | TOCC- | 01/13/2025 | 01/13/2026 | 400 | 2,334,488 | 5836 | | 78,446 | | 78,446 | | 96,426 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411164 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | 89 | 536,114 | 5867 | 24,154 | | | 24,154 | | 26,402 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508468 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/27/2026 | 1,195 | 6,600,000 | 5525 | | 264,526 | | 264,526 | | 373,108 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404997 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/04/2025 | 131 | 700,000 | 5347 | 39,151 | | | 39,151 | | 70,088 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411060 | | N/A | Equity/Index | NGFP- | 12/23/2024 | 12/11/2025 | 20 | 119,025 | 6084 | 8,429 | | | 8,429 | | 8,017 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511786 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 23 | 138,137 | 5912 | | 7,995 | | 7,995 | | 8,864 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506534 | | N/A | Equity/Index | BAR- | 04/02/2025 | 04/02/2026 | 3,174 | 18,000,000 | 5671 | | 764,472 | | 764,472 | | 1,026,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506568 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/30/2026 | 36 | 203,652 | 5581 | | 6,622 | | 6,622 | | 8,506 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404188 | | N/A | Equity/Index | BMO- | 07/08/2024 | 07/02/2025 | 900 | 5,017,050 | 5509 | 226,314 | | | 226,314 | | 371,595 | | | | | | | .0001 |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404073 | | N/A | Equity/Index | BNP | 07/02/2024 | 07/02/2025 | 73 | 400,000 | 5509 | 8,249 | | | 8,249 | | 12,794 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405640 | | N/A | Equity/Index | BMO | 08/26/2024 | 08/26/2025 | 125 | 700,000 | 5634 | 55,792 | | | 55,792 | | 78,804 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511242 | | N/A | Equity/Index | TOCC | 05/30/2025 | 06/01/2026 | 900 | 5,320,521 | 5912 | | 162,824 | | 162,824 | | 188,038 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409141 | | N/A | Equity/Index | BAR | 11/25/2024 | 11/20/2025 | 138 | 827,499 | 6142 | 29,213 | | | 29,213 | | 31,110 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406758 | | N/A | Equity/Index | BAR | 10/02/2024 | 10/02/2025 | 123 | 700,000 | 5710 | 13,685 | | | 13,685 | | 17,920 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501966 | | N/A | Equity/Index | BAR | 01/30/2025 | 12/26/2025 | 24 | 145,657 | 6038 | | 4,668 | | 4,668 | | 5,010 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505505 | | N/A | Equity/Index | RBC | 03/14/2025 | 12/10/2025 | 14 | 78,837 | 6422 | | 938 | | 938 | | 2,549 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409019 | | N/A | Equity/Index | BAR | 11/22/2024 | 11/19/2025 | 203 | 1,211,758 | 5917 | 68,567 | | | 68,567 | | 76,828 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411058 | | N/A | Equity/Index | NGFP | 12/23/2024 | 12/10/2025 | 36 | 214,245 | 6224 | 12,077 | | | 12,077 | | 10,858 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411062 | | N/A | Equity/Index | NGFP | 12/23/2024 | 12/17/2025 | 24 | 142,830 | 6051 | 10,764 | | | 10,764 | | 10,377 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507846 | | N/A | Equity/Index | TOCC | 04/17/2025 | 04/17/2026 | 900 | 4,754,430 | 5283 | | 135,518 | | 135,518 | | 197,580 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512862 | | N/A | Equity/Index | BMO | 06/23/2025 | 06/12/2026 | 52 | 312,530 | 6045 | | 12,283 | | 12,283 | | 13,600 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506931 | | N/A | Equity/Index | BAR | 04/07/2025 | 04/07/2026 | 198 | 1,000,000 | 5062 | | 26,921 | | 26,921 | | 41,158 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510902 | | N/A | Equity/Index | RBC | 05/23/2025 | 05/21/2026 | 59 | 343,474 | 5845 | | 7,393 | | 7,393 | | 8,714 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512192 | | N/A | Equity/Index | BMO | 06/12/2025 | 06/10/2026 | 106 | 640,484 | 6039 | | 38,117 | | 38,117 | | 42,569 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408342 | | N/A | Equity/Index | BNP | 11/08/2024 | 10/17/2025 | 127 | 761,867 | 5841 | 54,671 | | | 54,671 | | 58,632 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406483 | | N/A | Equity/Index | RBC | 09/23/2024 | 09/19/2025 | 62 | 354,465 | 5714 | 13,250 | | | 13,250 | | 18,276 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407293 | | N/A | Equity/Index | BAR | 10/17/2024 | 10/17/2025 | 274 | 1,600,000 | 5841 | 94,720 | | | 94,720 | | 117,034 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504018 | | N/A | Equity/Index | TOCC | 02/25/2025 | 02/25/2026 | 100 | 595,525 | 5955 | | 20,191 | | 20,191 | | 22,966 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408448 | | N/A | Equity/Index | BAR | 11/11/2024 | 11/07/2025 | 126 | 756,485 | 5973 | 43,631 | | | 43,631 | | 46,754 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509617 | | N/A | Equity/Index | BAR | 05/09/2025 | 05/08/2026 | 400 | 2,266,000 | 5660 | | 129,480 | | 129,480 | | 178,257 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505232 | | N/A | Equity/Index | BAR | 03/12/2025 | 03/10/2026 | 52 | 291,044 | 5615 | | 10,192 | | 10,192 | | 13,799 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508363 | | N/A | Equity/Index | BAR | 04/24/2025 | 04/22/2026 | 812 | 4,421,340 | 5288 | | 170,114 | | 170,114 | | 229,213 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503459 | | N/A | Equity/Index | BAR | 02/18/2025 | 02/13/2026 | 49 | 299,549 | 6115 | | 16,184 | | 16,184 | | 16,184 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404958 | | N/A | Equity/Index | BAR | 08/01/2024 | 07/29/2025 | 384 | 2,099,424 | 5464 | 118,207 | | | 118,207 | | 219,460 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505453 | | N/A | Equity/Index | BAR | 03/14/2025 | 03/16/2026 | 106 | 600,000 | 5639 | | 25,607 | | 25,607 | | 34,728 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409802 | | N/A | Equity/Index | RBC | 12/05/2024 | 10/16/2025 | 52 | 316,334 | 5842 | 6,901 | | | 6,901 | | 7,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405627 | | N/A | Equity/Index | SG | 08/23/2024 | 07/18/2025 | 132 | 739,275 | 5505 | 25,854 | | | 25,854 | | 38,665 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410371 | | N/A | Equity/Index | BAR | 12/13/2024 | 12/12/2025 | 2,694 | 16,300,000 | 6051 | 687,709 | | | 687,709 | | 726,333 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510105 | | N/A | Equity/Index | RBC | 05/15/2025 | 05/15/2026 | 199 | 1,179,000 | 5917 | | 32,470 | | 32,470 | | 37,785 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510372 | | N/A | Equity/Index | RBC | 05/19/2025 | 05/19/2026 | 100 | 596,000 | 5964 | | 19,006 | | 19,006 | | 21,644 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504607 | | N/A | Equity/Index | TOCC | 03/04/2025 | 03/04/2026 | 400 | 2,311,260 | 5778 | | 50,854 | | 50,854 | | 62,044 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511597 | | N/A | Equity/Index | CITI | 06/05/2025 | 06/05/2026 | 101 | 597,000 | 5939 | | 19,134 | | 19,134 | | 21,810 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408345 | | N/A | Equity/Index | BNP | 11/08/2024 | 10/22/2025 | 45 | 269,953 | 5851 | 9,311 | | | 9,311 | | 10,663 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2501342 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 221 | 1,347,371 | 5997 | | 91,854 | | 91,854 | | 92,046 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509205 | | N/A | Equity/Index | BMO- | 05/05/2025 | 05/01/2026 | 195 | 1,105,670 | 5604 | | 61,495 | | 61,495 | | 81,613 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506533 | | N/A | Equity/Index | BAR- | 04/02/2025 | 04/02/2026 | 688 | 3,900,000 | 5671 | | 77,182 | | 77,182 | | 99,563 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506132 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/20/2026 | 37 | 213,250 | 5663 | | 12,701 | | 12,701 | | 16,438 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510693 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/08/2026 | 53 | 310,808 | 5660 | | 6,640 | | 6,640 | | 7,457 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503085 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/06/2026 | 46 | 278,208 | 5975 | | 9,749 | | 9,749 | | 10,500 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504572 | | N/A | Equity/Index | BAR- | 03/03/2025 | 03/03/2026 | 513 | 3,000,000 | 5850 | | 62,373 | | 62,373 | | 73,714 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506263 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/25/2026 | 122 | 695,992 | 5777 | | 20,389 | | 20,389 | | 26,853 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406035 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/29/2025 | 286 | 1,546,059 | 5648 | 71,726 | | | 71,726 | | 144,920 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512856 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/11/2026 | 73 | 438,745 | 6022 | | 25,304 | | 25,304 | | 28,569 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504958 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/09/2026 | 400 | 2,308,080 | 5770 | | 69,478 | | 69,478 | | 87,130 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511969 | | N/A | Equity/Index | TOCC- | 06/10/2025 | 06/10/2026 | 200 | 1,207,762 | 6039 | | 59,787 | | 59,787 | | 65,750 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408572 | | N/A | Equity/Index | BAR- | 11/14/2024 | 11/14/2025 | 403 | 2,400,000 | 5949 | 46,825 | | | 46,825 | | 54,343 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508246 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/20/2026 | 75 | 392,601 | 5283 | | 13,419 | | 13,419 | | 20,483 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508449 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 1,394 | 7,700,000 | 5525 | | 148,461 | | 148,461 | | 201,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506192 | | N/A | Equity/Index | NTX- | 03/26/2025 | 03/24/2026 | 1,597 | 9,114,079 | 5768 | | 478,637 | | 478,637 | | 665,793 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503640 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/18/2026 | 10 | 60,950 | 6130 | | 1,362 | | 1,362 | | 1,417 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407486 | | N/A | Equity/Index | BMO- | 10/22/2024 | 10/17/2025 | 409 | 2,394,572 | 5865 | 103,191 | | | 103,191 | | 128,245 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404787 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/28/2025 | 128 | 700,000 | 5459 | 39,242 | | | 39,242 | | 69,298 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406523 | | N/A | Equity/Index | BAR- | 09/24/2024 | 09/19/2025 | 242 | 1,385,791 | 5703 | 59,861 | | | 59,861 | | 82,785 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500428 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/08/2025 | 36 | 212,548 | 6090 | | 12,658 | | 12,658 | | 14,008 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409263 | | N/A | Equity/Index | BAR- | 11/26/2024 | 11/21/2025 | 25 | 150,363 | 5969 | 9,871 | | | 9,871 | | 10,186 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512989 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/22/2026 | 74 | 451,119 | 5968 | | 27,401 | | 27,401 | | 28,875 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511971 | | N/A | Equity/Index | NGFP- | 06/10/2025 | 06/10/2026 | 199 | 1,200,000 | 6039 | | 105,348 | | 105,348 | | 123,560 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508148 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/22/2026 | 1,362 | 7,200,000 | 5288 | | 134,425 | | 134,425 | | 196,067 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411641 | | N/A | Equity/Index | RBC- | 12/31/2024 | 09/11/2025 | 42 | 247,086 | 5554 | 17,225 | | | 17,225 | | 21,280 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506800 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/02/2026 | 1,000 | 5,074,080 | 5074 | | 90,336 | | 90,336 | | 132,757 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410574 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/10/2025 | 93 | 565,440 | 6035 | 38,102 | | | 38,102 | | 35,929 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501329 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 62 | 377,995 | 5997 | | 13,013 | | 13,013 | | 13,424 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512025 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/05/2026 | 523 | 3,146,499 | 5939 | | 119,432 | | 119,432 | | 130,106 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407382 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/20/2025 | 800 | 4,691,736 | 5865 | 106,044 | | | 106,044 | | 129,196 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508554 | | N/A | Equity/Index | BMO- | 04/25/2025 | 03/24/2026 | 34 | 187,842 | 5768 | | 9,062 | | 9,062 | | 15,573 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512679 | | N/A | Equity/Index | TOCC- | 06/20/2025 | 06/18/2026 | 400 | 2,387,136 | 5968 | | 212,459 | | 212,459 | | 269,659 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407755 | | N/A | Equity/Index | BAR- | 10/29/2024 | 10/29/2025 | 171 | 1,000,000 | 5833 | 30,199 | | | 30,199 | | 37,276 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2512070 | | N/A | Equity/Index | TOCC- | 06/11/2025 | 06/11/2026 | 1,100 | 6,624,464 | 6022 | | 393,509 | | 393,509 | | 444,921 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404416 | | N/A | Equity/Index | TOCC- | 07/12/2024 | 07/07/2025 | 300 | 1,690,707 | 5567 | 71,423 | | | 71,423 | | 116,482 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511316 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/22/2026 | 18 | 105,943 | 5803 | | 6,134 | | 6,134 | | 7,269 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502846 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/06/2026 | 130 | 788,541 | 6084 | | 16,029 | | 16,029 | | 17,079 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511512 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | 96 | 574,128 | 5912 | | 17,809 | | 17,809 | | 19,665 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409002 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/07/2025 | 161 | 961,049 | 5996 | 41,715 | | | 41,715 | | 47,039 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406027 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/22/2025 | 188 | 1,016,290 | 5635 | 43,781 | | | 43,781 | | 86,588 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406550 | | N/A | Equity/Index | BMO- | 09/25/2024 | 09/19/2025 | 122 | 697,230 | 5703 | 28,086 | | | 28,086 | | 38,999 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405118 | | N/A | Equity/Index | SG- | 08/08/2024 | 08/08/2025 | 884 | 4,700,000 | 5319 | 192,698 | | | 192,698 | | 317,265 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505487 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/06/2026 | 28 | 157,602 | 5770 | | 8,375 | | 8,375 | | 12,746 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404978 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/01/2025 | 1,047 | 5,600,000 | 5347 | 120,512 | | | 120,512 | | 191,959 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408668 | | N/A | Equity/Index | TOCC- | 11/18/2024 | 11/18/2025 | 100 | 589,362 | 5894 | 11,495 | | | 11,495 | | 13,666 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405367 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/15/2025 | 288 | 1,600,000 | 5554 | 51,456 | | | 51,456 | | 77,999 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502017 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | 43 | 260,968 | 6236 | | 7,203 | | 7,203 | | 7,485 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500216 | | N/A | Equity/Index | TOCC- | 01/06/2025 | 01/06/2026 | 200 | 1,195,076 | 5975 | | 29,999 | | 29,999 | | 34,014 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411507 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | 18 | 106,552 | 6318 | 4,497 | | | 4,497 | | 4,550 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407375 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/17/2025 | 700 | 4,105,269 | 5865 | 183,516 | | | 183,516 | | 227,552 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410935 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/16/2025 | 641 | 3,814,790 | 6074 | 136,213 | | | 136,213 | | 153,212 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513042 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/25/2026 | 500 | 3,046,000 | 6092 | | 67,624 | | 67,624 | | 70,704 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501805 | | N/A | Equity/Index | TOCC- | 01/29/2025 | 01/29/2026 | 100 | 603,931 | 6039 | | 49,825 | | 49,825 | | 48,923 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503546 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/13/2026 | 111 | 680,874 | 6115 | | 20,485 | | 20,485 | | 20,685 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404166 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/07/2025 | 100 | 556,719 | 5567 | 18,652 | | | 18,652 | | 30,550 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409865 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/05/2025 | 60 | 365,001 | 5959 | 10,073 | | | 10,073 | | 10,735 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406791 | | N/A | Equity/Index | SG- | 10/03/2024 | 10/03/2025 | 140 | 800,000 | 5700 | 24,000 | | | 24,000 | | 31,966 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507633 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/09/2026 | 7 | 37,655 | 5457 | | 1,914 | | 1,914 | | 2,911 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508469 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/27/2026 | 199 | 1,100,000 | 5525 | | 56,639 | | 56,639 | | 81,950 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404689 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/22/2025 | 600 | 3,278,400 | 5564 | 130,875 | | | 130,875 | | 239,443 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508802 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/27/2026 | 32 | 178,000 | 5525 | | 7,383 | | 7,383 | | 10,023 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411141 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/23/2025 | 23 | 138,443 | 6161 | 9,558 | | | 9,558 | | 8,247 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507486 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/10/2026 | 1,081 | 5,800,000 | 5363 | | 343,185 | | 343,185 | | 509,953 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409343 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/28/2025 | 100 | 600,000 | 5999 | 35,640 | | | 35,640 | | 37,736 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503081 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/02/2026 | 48 | 290,304 | 5942 | | 8,174 | | 8,174 | | 8,816 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500423 | | N/A | Equity/Index | BAR- | 01/07/2025 | 01/02/2026 | 912 | 5,449,200 | 5942 | | 295,041 | | 295,041 | | 346,207 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407370 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/17/2025 | 1,100 | 6,451,137 | 5865 | 145,811 | | | 145,811 | | 177,757 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406278 | | N/A | Equity/Index | BAR | 09/16/2024 | 09/12/2025 | 59 | 331,197 | 5596 | 9,995 | | | 9,995 | | 14,131 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409345 | | N/A | Equity/Index | SG | 11/27/2024 | 11/28/2025 | 67 | 400,000 | 5999 | 24,640 | | | 24,640 | | 25,877 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405430 | | N/A | Equity/Index | BNP | 08/19/2024 | 08/19/2025 | 214 | 1,200,000 | 5608 | 45,372 | | | 45,372 | | 68,136 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510373 | | N/A | Equity/Index | RBC | 05/19/2025 | 05/19/2026 | 100 | 596,000 | 5964 | | 22,183 | | 22,183 | | 25,405 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407449 | | N/A | Equity/Index | BAR | 10/21/2024 | 10/16/2025 | 514 | 3,003,688 | 5842 | 129,872 | | | 129,872 | | 163,007 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506137 | | N/A | Equity/Index | NTX | 03/25/2025 | 03/20/2026 | 1,331 | 7,671,219 | 5668 | | 335,013 | | 335,013 | | 416,786 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411173 | | N/A | Equity/Index | BNP | 12/24/2024 | 12/19/2025 | 884 | 5,324,995 | 5931 | 313,298 | | | 313,298 | | 334,990 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510729 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/15/2026 | 244 | 1,430,889 | 6373 | | 20,286 | | 20,286 | | 27,163 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510721 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/13/2026 | 43 | 252,165 | 5887 | | 5,461 | | 5,461 | | 6,359 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501676 | | N/A | Equity/Index | SG | 01/27/2025 | 01/23/2026 | 226 | 1,355,605 | 6119 | | 95,015 | | 95,015 | | 96,806 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509671 | | N/A | Equity/Index | BAR | 05/09/2025 | 04/24/2026 | 25 | 141,429 | 5485 | | 6,192 | | 6,192 | | 7,859 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511627 | | N/A | Equity/Index | RBC | 06/05/2025 | 06/03/2026 | 181 | 1,085,276 | 5970 | | 48,671 | | 48,671 | | 54,406 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411629 | | N/A | Equity/Index | RBC | 12/31/2024 | 09/05/2025 | 27 | 158,841 | 5408 | 10,295 | | | 10,295 | | 12,500 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504415 | | N/A | Equity/Index | BMO | 02/28/2025 | 02/18/2026 | 339 | 1,979,235 | 6745 | | 1,742 | | 1,742 | | 1,438 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405155 | | N/A | Equity/Index | TOCC | 08/09/2024 | 08/11/2025 | 100 | 534,416 | 5344 | 15,500 | | | 15,500 | | 24,528 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509841 | | N/A | Equity/Index | BAR | 05/12/2025 | 05/12/2026 | 387 | 2,264,000 | 5844 | | 45,394 | | 45,394 | | 54,537 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512980 | | N/A | Equity/Index | BMO | 06/24/2025 | 06/18/2026 | 17 | 103,635 | 5981 | | 3,237 | | 3,237 | | 3,356 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508859 | | N/A | Equity/Index | BAR | 04/30/2025 | 04/21/2026 | 249 | 1,374,418 | 5158 | | 192,146 | | 192,146 | | 319,220 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406862 | | N/A | Equity/Index | BAR | 10/04/2024 | 10/03/2025 | 209 | 1,200,000 | 5751 | 64,680 | | | 64,680 | | 87,060 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404163 | | N/A | Equity/Index | TOCC | 07/05/2024 | 07/07/2025 | 800 | 4,453,752 | 5567 | 99,324 | | | 99,324 | | 155,574 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405623 | | N/A | Equity/Index | SG | 08/23/2024 | 08/21/2025 | 1,098 | 6,149,426 | 5621 | 344,574 | | | 344,574 | | 548,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512579 | | N/A | Equity/Index | BMO | 06/18/2025 | 06/16/2026 | 100 | 600,800 | 6033 | | 30,002 | | 30,002 | | 33,468 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410215 | | N/A | Equity/Index | TOCC | 12/11/2024 | 12/11/2025 | 200 | 1,216,838 | 6084 | 74,597 | | | 74,597 | | 69,692 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506171 | | N/A | Equity/Index | TOCC | 03/26/2025 | 03/26/2026 | 300 | 1,713,660 | 5712 | | 51,758 | | 51,758 | | 65,850 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512125 | | N/A | Equity/Index | BMO | 06/12/2025 | 06/12/2026 | 2,690 | 16,260,000 | 6045 | | 653,653 | | 653,653 | | 712,096 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511321 | | N/A | Equity/Index | NTX | 05/30/2025 | 05/22/2026 | 17 | 100,057 | 5842 | | 5,219 | | 5,219 | | 6,191 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405432 | | N/A | Equity/Index | BNP | 08/19/2024 | 08/19/2025 | 285 | 1,600,000 | 5608 | 85,279 | | | 85,279 | | 133,528 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510107 | | N/A | Equity/Index | RBC | 05/15/2025 | 05/15/2026 | 2,888 | 17,088,000 | 5917 | | 710,690 | | 710,690 | | 840,578 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505744 | | N/A | Equity/Index | NTX | 03/19/2025 | 03/17/2026 | 268 | 1,513,128 | 6271 | | 45,662 | | 45,662 | | 100,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501252 | | N/A | Equity/Index | BMO | 01/21/2025 | 01/16/2026 | 31 | 187,504 | 5937 | | 13,524 | | 13,524 | | 14,243 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502703 | | N/A | Equity/Index | BAR | 02/07/2025 | 02/05/2026 | 15 | 90,390 | 6061 | | 4,212 | | 4,212 | | 4,575 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510221 | | N/A | Equity/Index | NTX | 05/16/2025 | 05/18/2026 | 198 | 1,180,000 | 5958 | | 70,351 | | 70,351 | | 84,132 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405904 | | N/A | Equity/Index | RBC | 09/03/2024 | 08/28/2025 | 610 | 3,379,296 | 5592 | 142,380 | | | 142,380 | | 225,164 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2501516 | | N/A | Equity/Index | BAR- | 01/24/2025 | 01/23/2026 | 705 | 4,300,000 | 6101 | | 269,997 | | 269,997 | | 264,522 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509687 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/07/2026 | 382 | 2,161,037 | 5631 | | 74,352 | | 74,352 | | 96,503 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503298 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 98 | 600,000 | 6115 | | 11,574 | | 11,574 | | 11,949 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508878 | | N/A | Equity/Index | NTX- | 05/01/2025 | 05/01/2026 | 196 | 1,100,000 | 5604 | | 20,537 | | 20,537 | | 25,950 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504970 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/20/2026 | 24 | 138,519 | 6788 | | 571 | | 571 | | 948 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511320 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/22/2026 | 204 | 1,200,683 | 5842 | | 53,805 | | 53,805 | | 62,959 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407342 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/29/2025 | 34 | 198,835 | 5738 | 5,930 | | | 5,930 | | 7,318 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407402 | | N/A | Equity/Index | BNP- | 10/18/2024 | 10/13/2025 | 52 | 304,911 | 5815 | 16,847 | | | 16,847 | | 20,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506805 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/02/2026 | 100 | 507,408 | 5074 | | 16,442 | | 16,442 | | 25,144 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512789 | | N/A | Equity/Index | CITI- | 06/20/2025 | 05/29/2026 | 55 | 327,635 | 5912 | | 30,011 | | 30,011 | | 38,617 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405570 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/22/2025 | 89 | 500,000 | 5635 | 14,800 | | | 14,800 | | 21,422 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410198 | | N/A | Equity/Index | BAR- | 12/10/2024 | 12/05/2025 | 131 | 790,389 | 6090 | 47,216 | | | 47,216 | | 45,823 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508682 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/23/2026 | 16 | 87,782 | 5376 | | 3,157 | | 3,157 | | 4,225 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504644 | | N/A | Equity/Index | BAR- | 03/04/2025 | 02/27/2026 | 65 | 377,569 | 5955 | | 10,090 | | 10,090 | | 12,834 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406071 | | N/A | Equity/Index | RBC- | 09/09/2024 | 09/05/2025 | 47 | 257,106 | 5503 | 14,135 | | | 14,135 | | 23,601 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503499 | | N/A | Equity/Index | TOCC- | 02/19/2025 | 02/19/2026 | 900 | 5,529,735 | 6144 | | 124,430 | | 124,430 | | 124,237 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501125 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/05/2026 | 37 | 222,405 | 5942 | | 14,123 | | 14,123 | | 15,472 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411275 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/29/2025 | 100 | 600,000 | 5971 | 18,960 | | | 18,960 | | 21,260 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506660 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/02/2026 | 1,149 | 6,200,000 | 5397 | | 120,967 | | 120,967 | | 167,146 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506825 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 28 | 143,037 | 5671 | | 2,954 | | 2,954 | | 6,143 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407667 | | N/A | Equity/Index | TOCC- | 10/28/2024 | 10/28/2025 | 200 | 1,164,704 | 5824 | 22,947 | | | 22,947 | | 28,083 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513086 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/26/2026 | 99 | 609,000 | 6141 | | 19,549 | | 19,549 | | 20,107 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408048 | | N/A | Equity/Index | BAR- | 11/05/2024 | 11/05/2025 | 138 | 800,000 | 5783 | 24,056 | | | 24,056 | | 30,329 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501508 | | N/A | Equity/Index | BAR- | 01/24/2025 | 01/23/2026 | 197 | 1,200,000 | 6101 | | 35,843 | | 35,843 | | 37,151 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501989 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/30/2025 | 41 | 248,830 | 5907 | | 17,440 | | 17,440 | | 18,383 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404803 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/11/2025 | 182 | 993,114 | 5615 | 20,144 | | | 20,144 | | 36,286 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511443 | | N/A | Equity/Index | BMO- | 06/02/2025 | 05/29/2026 | 13 | 76,898 | 5912 | | 5,111 | | 5,111 | | 6,194 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509429 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/08/2026 | 895 | 5,068,000 | 5664 | | 99,786 | | 99,786 | | 127,995 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409137 | | N/A | Equity/Index | TOCC- | 11/25/2024 | 11/25/2025 | 1,100 | 6,586,107 | 5987 | 285,203 | | | 285,203 | | 315,581 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409561 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/28/2025 | 16 | 96,768 | 6032 | 4,064 | | | 4,064 | | 4,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404283 | | N/A | Equity/Index | BMO- | 07/10/2024 | 07/08/2025 | 355 | 1,995,455 | 5573 | 102,545 | | | 102,545 | | 175,639 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410933 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/17/2025 | 545 | 3,243,464 | 6051 | 117,371 | | | 117,371 | | 132,525 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512716 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/22/2026 | 501 | 2,990,000 | 5968 | | 169,324 | | 169,324 | | 195,600 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407110 | | N/A | Equity/Index | BAR- | 10/10/2024 | 10/10/2025 | 69 | 400,000 | 5780 | 12,059 | | | 12,059 | | 15,430 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2411701 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/10/2025 | 93 | 547,119 | 6226 | 19,382 | | | 19,382 | | 23,325 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406788 | | N/A | Equity/Index | SG- | 10/03/2024 | 10/03/2025 | 404 | 2,300,000 | 5700 | 45,080 | | | 45,080 | | 58,999 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500099 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/05/2026 | 100 | 594,247 | 5942 | | 18,483 | | 18,483 | | 21,577 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404664 | | N/A | Equity/Index | SG- | 07/23/2024 | 07/18/2025 | 283 | 1,579,273 | 5505 | 55,409 | | | 55,409 | | 84,371 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509074 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/28/2026 | 187 | 1,065,629 | 5529 | | 39,769 | | 39,769 | | 49,010 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505116 | | N/A | Equity/Index | BAR- | 03/11/2025 | 03/11/2026 | 1,418 | 7,900,000 | 5572 | | 463,887 | | 463,887 | | 663,848 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407223 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/10/2025 | 37 | 216,663 | 5780 | 10,044 | | | 10,044 | | 12,466 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510842 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/26/2026 | 1,309 | 7,595,000 | 5803 | | 319,451 | | 319,451 | | 389,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410369 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/12/2025 | 281 | 1,700,000 | 6051 | 55,165 | | | 55,165 | | 59,171 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502403 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/09/2026 | 59 | 356,333 | 5918 | | 8,307 | | 8,307 | | 9,061 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404897 | | N/A | Equity/Index | BAR- | 07/31/2024 | 07/31/2025 | 91 | 500,000 | 5522 | 14,470 | | | 14,470 | | 22,778 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500174 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/26/2025 | 26 | 154,577 | 5971 | | 4,568 | | 4,568 | | 5,222 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505269 | | N/A | Equity/Index | TOCC- | 03/13/2025 | 03/13/2026 | 900 | 4,969,368 | 5522 | | 298,670 | | 298,670 | | 440,114 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505156 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/06/2026 | 127 | 709,978 | 5739 | | 27,799 | | 27,799 | | 40,099 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409408 | | N/A | Equity/Index | BAR- | 11/29/2024 | 11/28/2025 | 116 | 700,000 | 6032 | 43,126 | | | 43,126 | | 43,021 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405572 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/22/2025 | 355 | 2,000,000 | 5635 | 64,740 | | | 64,740 | | 94,238 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511790 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 49 | 294,292 | 5912 | | 10,591 | | 10,591 | | 11,494 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509250 | | N/A | Equity/Index | TOCC- | 05/06/2025 | 05/06/2026 | 2,500 | 14,017,275 | 5607 | | 595,764 | | 595,764 | | 803,336 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508681 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/23/2026 | 78 | 427,935 | 5376 | | 12,387 | | 12,387 | | 16,340 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504406 | | N/A | Equity/Index | BAR- | 02/28/2025 | 03/02/2026 | 689 | 4,100,000 | 5955 | | 264,451 | | 264,451 | | 307,182 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407980 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/29/2025 | 23 | 131,552 | 5833 | 3,400 | | | 3,400 | | 4,547 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508549 | | N/A | Equity/Index | BMO- | 04/25/2025 | 03/24/2026 | 69 | 381,208 | 5768 | | 9,352 | | 9,352 | | 14,259 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410544 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | 15 | 91,200 | 6075 | 3,981 | | | 3,981 | | 4,011 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508800 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/27/2026 | 65 | 361,563 | 5525 | | 12,773 | | 12,773 | | 17,099 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505999 | | N/A | Equity/Index | RBC- | 03/21/2025 | 10/07/2025 | 75 | 423,454 | 6303 | | 3,946 | | 3,946 | | 12,289 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502095 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 02/02/2026 | 200 | 1,208,106 | 6041 | | 27,185 | | 27,185 | | 29,773 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506815 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/06/2026 | 200 | 1,014,816 | 5074 | | 27,607 | | 27,607 | | 41,717 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508332 | | N/A | Equity/Index | BMO- | 04/24/2025 | 04/24/2026 | 201 | 1,100,000 | 5485 | | 109,452 | | 109,452 | | 201,983 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410643 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 206 | 1,246,300 | 6051 | 47,673 | | | 47,673 | | 50,065 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405439 | | N/A | Equity/Index | BMO- | 08/19/2024 | 08/15/2025 | 49 | 273,818 | 5554 | 16,577 | | | 16,577 | | 26,304 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506818 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/06/2026 | 100 | 507,408 | 5074 | | 27,656 | | 27,656 | | 45,064 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510653 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | 141 | 826,866 | 5687 | | 30,150 | | 30,150 | | 34,568 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505824 | | N/A | Equity/Index | BAR- | 03/20/2025 | 03/18/2026 | 127 | 720,662 | 5615 | | 39,173 | | 39,173 | | 52,410 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504586 | | N/A | Equity/Index | RBC- | 03/03/2025 | 02/27/2026 | 54 | 319,059 | 5862 | | 10,913 | | 10,913 | | 12,706 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2501654 | | N/A | Equity/Index | BAR- | 01/27/2025 | 01/23/2026 | 65 | 390,000 | 6119 | | 11,684 | | 11,684 | | 13,025 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504981 | | N/A | Equity/Index | BAR- | 03/07/2025 | 03/03/2026 | 28 | 161,606 | 5850 | | 7,311 | | 7,311 | | 9,537 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513373 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/05/2026 | 236 | 1,459,058 | 6000 | | 67,057 | | 67,057 | | 67,610 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502001 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | 25 | 151,726 | 5869 | | 7,550 | | 7,550 | | 8,119 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404441 | | N/A | Equity/Index | BMO- | 07/15/2024 | 07/10/2025 | 44 | 248,677 | 5835 | 5,247 | | | 5,247 | | 9,328 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407326 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/17/2025 | 37 | 216,380 | 5930 | 6,741 | | | 6,741 | | 8,605 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405143 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/08/2025 | 100 | 534,416 | 5344 | 15,500 | | | 15,500 | | 24,614 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405427 | | N/A | Equity/Index | BNP- | 08/19/2024 | 08/19/2025 | 160 | 900,000 | 5608 | 25,029 | | | 25,029 | | 36,734 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407766 | | N/A | Equity/Index | BAR- | 10/29/2024 | 10/24/2025 | 85 | 496,738 | 5810 | 31,153 | | | 31,153 | | 38,485 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407500 | | N/A | Equity/Index | TOCC- | 10/23/2024 | 10/23/2025 | 700 | 4,058,194 | 5797 | 239,852 | | | 239,852 | | 311,422 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505722 | | N/A | Equity/Index | BAR- | 03/19/2025 | 03/19/2026 | 106 | 600,000 | 5675 | | 18,534 | | 18,534 | | 24,257 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404953 | | N/A | Equity/Index | BAR- | 08/01/2024 | 07/29/2025 | 35 | 191,354 | 5464 | 6,119 | | | 6,119 | | 10,187 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408306 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/07/2025 | 900 | 5,395,986 | 5996 | 318,911 | | | 318,911 | | 332,476 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510471 | | N/A | Equity/Index | CITI- | 05/20/2025 | 05/20/2026 | 100 | 596,000 | 5940 | | 34,986 | | 34,986 | | 41,724 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502438 | | N/A | Equity/Index | RBC- | 02/04/2025 | 01/30/2026 | 216 | 1,303,657 | 6327 | | 67,958 | | 67,958 | | 63,822 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503875 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/19/2026 | 869 | 5,231,728 | 6144 | | 184,098 | | 184,098 | | 200,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505694 | | N/A | Equity/Index | BAR- | 03/18/2025 | 03/13/2026 | 105 | 589,859 | 5639 | | 38,352 | | 38,352 | | 56,662 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408653 | | N/A | Equity/Index | BAR- | 11/15/2024 | 10/24/2025 | 100 | 587,230 | 5810 | 27,365 | | | 27,365 | | 33,416 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501156 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/13/2026 | 19 | 114,208 | 5836 | | 2,654 | | 2,654 | | 2,905 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507489 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/13/2026 | 93 | 500,000 | 5363 | | 9,055 | | 9,055 | | 12,488 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408868 | | N/A | Equity/Index | TOCC- | 11/21/2024 | 11/21/2025 | 200 | 1,189,742 | 5949 | 70,555 | | | 70,555 | | 78,804 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512495 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/12/2026 | 152 | 911,932 | 5977 | | 52,571 | | 52,571 | | 59,390 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502614 | | N/A | Equity/Index | BAR- | 02/07/2025 | 02/09/2026 | 199 | 1,200,000 | 6026 | | 100,070 | | 100,070 | | 102,154 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509320 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/04/2026 | 55 | 309,320 | 5687 | | 6,037 | | 6,037 | | 7,811 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406006 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/06/2025 | 211 | 1,140,624 | 5240 | 34,583 | | | 34,583 | | 50,205 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404568 | | N/A | Equity/Index | RBC- | 07/19/2024 | 07/18/2025 | 745 | 4,100,000 | 5505 | 352,477 | | | 352,477 | | 531,802 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512097 | | N/A | Equity/Index | BMO- | 06/11/2025 | 06/09/2026 | 82 | 495,034 | 6006 | | 30,497 | | 30,497 | | 34,067 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406397 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/19/2025 | 70 | 400,000 | 5703 | 9,524 | | | 9,524 | | 12,895 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405613 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/13/2025 | 80 | 448,046 | 5434 | 12,374 | | | 12,374 | | 16,984 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501381 | | N/A | Equity/Index | BNP- | 01/23/2025 | 01/21/2026 | 2,337 | 14,232,330 | 6049 | | 548,728 | | 548,728 | | 572,385 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406105 | | N/A | Equity/Index | RBC- | 09/10/2024 | 09/05/2025 | 37 | 203,086 | 5503 | 11,335 | | | 11,335 | | 18,604 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504951 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/06/2026 | 100 | 577,020 | 5770 | | 34,681 | | 34,681 | | 45,626 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410592 | | N/A | Equity/Index | TOCC- | 12/17/2024 | 12/17/2025 | 100 | 605,061 | 6051 | 20,695 | | | 20,695 | | 21,755 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406720 | | N/A | Equity/Index | RBC- | 09/30/2024 | 09/30/2025 | 69 | 400,000 | 5762 | 21,388 | | | 21,388 | | 28,924 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512033 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/05/2026 | 204 | 1,227,315 | 6000 | | 70,070 | | 70,070 | | 78,718 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508294 | | N/A | Equity/Index | BAR- | 04/23/2025 | 04/21/2026 | 2,977 | 16,090,685 | 5158 | | 626,659 | | 626,659 | | 834,376 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505497 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/12/2026 | 567 | 3,191,445 | 5599 | | 180,181 | | 180,181 | | 249,600 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503006 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/09/2026 | 125 | 759,135 | 6026 | | 34,576 | | 34,576 | | 36,758 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410635 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/11/2025 | 110 | 664,840 | 6084 | 53,989 | | | 53,989 | | 43,941 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503603 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/20/2026 | 703 | 4,300,000 | 6118 | | 190,746 | | 190,746 | | 193,004 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411564 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 204 | 1,202,549 | 5971 | 66,492 | | | 66,492 | | 80,002 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511509 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | 352 | 2,105,136 | 5912 | | 133,148 | | 133,148 | | 152,566 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411437 | | N/A | Equity/Index | TOCC- | 12/30/2024 | 12/30/2025 | 300 | 1,772,082 | 5907 | 60,254 | | | 60,254 | | 71,605 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406800 | | N/A | Equity/Index | SG- | 10/03/2024 | 10/03/2025 | 53 | 300,000 | 5700 | 19,349 | | | 19,349 | | 27,240 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510146 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/08/2026 | 68 | 402,485 | 6251 | | 2,636 | | 2,636 | | 2,796 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509526 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/01/2026 | 9 | 51,391 | 5687 | | 2,397 | | 2,397 | | 3,129 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405648 | | N/A | Equity/Index | BAR- | 08/26/2024 | 08/26/2025 | 1,727 | 9,700,000 | 5617 | 217,371 | | | 217,371 | | 308,403 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513218 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/26/2026 | 1,592 | 9,826,000 | 6173 | | 217,147 | | 217,147 | | 219,221 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411261 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 837 | 5,000,000 | 5971 | 157,900 | | | 157,900 | | 177,183 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409558 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/28/2025 | 76 | 459,648 | 5999 | 30,269 | | | 30,269 | | 29,986 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510752 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/20/2026 | 63 | 369,451 | 5940 | | 19,167 | | 19,167 | | 23,823 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408426 | | N/A | Equity/Index | TOCC- | 11/11/2024 | 11/11/2025 | 100 | 600,135 | 6001 | 17,646 | | | 17,646 | | 19,827 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504754 | | N/A | Equity/Index | BAR- | 03/05/2025 | 03/03/2026 | 100 | 578,400 | 5850 | | 18,169 | | 18,169 | | 22,997 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506565 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/27/2026 | 417 | 2,358,969 | 5693 | | 126,735 | | 126,735 | | 179,502 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502434 | | N/A | Equity/Index | RBC- | 02/04/2025 | 01/30/2026 | 289 | 1,744,245 | 6071 | | 136,596 | | 136,596 | | 135,213 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500771 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/09/2026 | 196 | 1,147,423 | 5827 | | 75,944 | | 75,944 | | 94,491 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508881 | | N/A | Equity/Index | NTX- | 05/01/2025 | 05/01/2026 | 196 | 1,100,000 | 5604 | | 32,636 | | 32,636 | | 42,691 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407291 | | N/A | Equity/Index | BAR- | 10/17/2024 | 10/17/2025 | 120 | 700,000 | 5841 | 32,101 | | | 32,101 | | 40,110 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502699 | | N/A | Equity/Index | BAR- | 02/07/2025 | 02/05/2026 | 54 | 325,404 | 6061 | | 9,124 | | 9,124 | | 9,927 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410191 | | N/A | Equity/Index | BAR- | 12/10/2024 | 12/05/2025 | 66 | 398,211 | 6075 | 22,608 | | | 22,608 | | 22,567 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408762 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/14/2025 | 1,442 | 8,524,484 | 5871 | 346,657 | | | 346,657 | | 418,560 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404590 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/21/2025 | 400 | 2,202,000 | 5505 | 70,690 | | | 70,690 | | 114,478 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501139 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/08/2026 | 18 | 108,197 | 5918 | | 4,297 | | 4,297 | | 4,750 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505880 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/23/2026 | 106 | 600,000 | 5877 | | 39,487 | | 39,487 | | 70,497 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404993 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/04/2025 | 355 | 1,900,000 | 5347 | 76,646 | | | 76,646 | | 128,911 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406023 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/15/2025 | 88 | 475,710 | 5554 | 15,335 | | | 15,335 | | 26,571 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406474 | | N/A | Equity/Index | RBC- | 09/23/2024 | 09/18/2025 | 73 | 417,353 | 5817 | 7,935 | | | 7,935 | | 10,947 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406322 | | N/A | Equity/Index | TOCC- | 09/18/2024 | 09/18/2025 | 800 | 4,494,608 | 5618 | 100,684 | | | 100,684 | | 139,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510566 | | N/A | Equity/Index | BAR- | 05/21/2025 | 05/19/2026 | 46 | 272,733 | 5964 | | 12,489 | | 12,489 | | 14,735 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409321 | | N/A | Equity/Index | BAR- | 11/27/2024 | 11/25/2025 | 436 | 2,616,371 | 5987 | 147,957 | | | 147,957 | | 158,438 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409498 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/25/2025 | 673 | 4,070,136 | 5987 | 164,757 | | | 164,757 | | 175,523 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405017 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/31/2025 | 257 | 1,368,851 | 5522 | 38,786 | | | 38,786 | | 73,673 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505607 | | N/A | Equity/Index | BAR- | 03/17/2025 | 03/13/2026 | 4 | 22,615 | 5522 | | 709 | | 709 | | 893 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500037 | | N/A | Equity/Index | BAR- | 01/02/2025 | 12/30/2025 | 2,536 | 14,967,472 | 5907 | | 570,727 | | 570,727 | | 672,870 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408535 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/11/2025 | 53 | 317,894 | 6001 | 10,309 | | | 10,309 | | 11,644 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511910 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/05/2026 | 22 | 132,404 | 5939 | | 8,947 | | 8,947 | | 10,048 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503635 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/13/2026 | 80 | 487,600 | 6115 | | 20,960 | | 20,960 | | 21,572 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510835 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/22/2026 | 805 | 4,674,000 | 5803 | | 283,244 | | 283,244 | | 358,928 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500695 | | N/A | Equity/Index | BAR- | 01/13/2025 | 01/08/2026 | 41 | 238,735 | 5918 | | 12,081 | | 12,081 | | 15,552 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407193 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/08/2025 | 86 | 500,548 | 5751 | 35,152 | | | 35,152 | | 44,149 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509395 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/17/2026 | 126 | 704,894 | 5675 | | 20,115 | | 20,115 | | 27,826 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405771 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/22/2025 | 156 | 878,130 | 5635 | 28,333 | | | 28,333 | | 41,145 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506772 | | N/A | Equity/Index | BAR- | 04/04/2025 | 04/02/2026 | 434 | 2,200,000 | 5074 | | 224,668 | | 224,668 | | 582,152 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510926 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/19/2026 | 59 | 343,029 | 5964 | | 26,495 | | 26,495 | | 38,618 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502479 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/05/2026 | 198 | 1,200,000 | 6061 | | 70,392 | | 70,392 | | 73,655 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513385 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/18/2026 | 29 | 179,291 | 5981 | | 7,363 | | 7,363 | | 7,413 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405751 | | N/A | Equity/Index | TOCC- | 08/29/2024 | 08/29/2025 | 100 | 559,196 | 5592 | 29,919 | | | 29,919 | | 46,548 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503317 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/17/2026 | 98 | 600,000 | 6115 | | 18,601 | | 18,601 | | 19,133 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405036 | | N/A | Equity/Index | TOCC- | 08/05/2024 | 08/05/2025 | 100 | 518,633 | 5186 | 25,882 | | | 25,882 | | 42,813 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507066 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/06/2026 | 91 | 463,827 | 5074 | | 16,911 | | 16,911 | | 28,526 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502093 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 01/30/2026 | 1,800 | 10,872,954 | 6041 | | 682,858 | | 682,858 | | 728,781 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407174 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 103 | 600,000 | 5815 | 35,340 | | | 35,340 | | 45,077 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409501 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/26/2025 | 11 | 66,525 | 6323 | 2,089 | | | 2,089 | | 1,856 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508787 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/24/2026 | 63 | 350,438 | 5485 | | 20,546 | | 20,546 | | 28,510 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511618 | | N/A | Equity/Index | RBC- | 06/05/2025 | 06/02/2026 | 6 | 35,976 | 5936 | | 806 | | 806 | | 874 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405758 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/15/2025 | 60 | 337,742 | 5554 | 7,697 | | | 7,697 | | 10,666 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404992 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/04/2025 | 224 | 1,200,000 | 5347 | 37,884 | | | 37,884 | | 61,955 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509035 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/04/2026 | 106 | 600,000 | 5687 | | 11,088 | | 11,088 | | 13,966 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509615 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/08/2026 | 100 | 566,000 | 5660 | | 30,303 | | 30,303 | | 41,361 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510003 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 16 | 94,201 | 5664 | | 2,026 | | 2,026 | | 2,232 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408194 | | N/A | Equity/Index | BAR- | 11/07/2024 | 11/05/2025 | 36 | 214,533 | 5963 | 5,461 | | | 5,461 | | 6,358 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510333 | | N/A | Equity/Index | BAR- | 05/16/2025 | 05/06/2026 | 24 | 142,728 | 5962 | | 12,289 | | 12,289 | | 15,514 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507739 | | N/A | Equity/Index | BAR- | 04/16/2025 | 04/16/2026 | 95 | 500,000 | 5276 | | 12,499 | | 12,499 | | 17,819 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408766 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/14/2025 | 108 | 638,450 | 5871 | 41,237 | | | 41,237 | | 49,006 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407112 | | N/A | Equity/Index | BAR- | 10/10/2024 | 10/10/2025 | 848 | 4,900,000 | 5780 | 219,522 | | | 219,522 | | 285,411 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409152 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/21/2025 | 68 | 407,753 | 5949 | 16,744 | | | 16,744 | | 18,726 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506998 | | N/A | Equity/Index | RBC- | 04/08/2025 | 04/08/2026 | 401 | 2,000,000 | 4983 | | 34,920 | | 34,920 | | 52,828 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405909 | | N/A | Equity/Index | RBC- | 09/03/2024 | 08/29/2025 | 20 | 110,797 | 5592 | 4,555 | | | 4,555 | | 7,152 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512690 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 401 | 2,392,000 | 5968 | | 74,177 | | 74,177 | | 82,088 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500990 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 100 | 600,000 | 5997 | | 17,130 | | 17,130 | | 18,865 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406897 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/02/2025 | 136 | 777,735 | 5710 | 32,088 | | | 32,088 | | 42,926 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406737 | | N/A | Equity/Index | BAR- | 10/01/2024 | 10/01/2025 | 105 | 600,000 | 5709 | 17,999 | | | 17,999 | | 23,949 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506332 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 197 | 1,100,000 | 5581 | | 61,809 | | 61,809 | | 87,950 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407996 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/31/2025 | 19 | 108,673 | 5705 | 6,725 | | | 6,725 | | 9,171 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505164 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/06/2026 | 159 | 888,870 | 5770 | | 33,519 | | 33,519 | | 48,978 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507775 | | N/A | Equity/Index | NTX- | 04/16/2025 | 04/08/2026 | 396 | 2,075,436 | 5307 | | 199,394 | | 199,394 | | 452,830 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512098 | | N/A | Equity/Index | BMO- | 06/11/2025 | 06/09/2026 | 48 | 289,776 | 6006 | | 20,021 | | 20,021 | | 22,610 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407255 | | N/A | Equity/Index | BMO- | 10/15/2024 | 10/10/2025 | 152 | 884,918 | 5815 | 38,395 | | | 38,395 | | 49,205 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500769 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/09/2026 | 186 | 1,088,881 | 5827 | | 63,932 | | 63,932 | | 78,862 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510750 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/20/2026 | 502 | 2,943,879 | 5940 | | 108,352 | | 108,352 | | 130,743 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405868 | | N/A | Equity/Index | TOCC- | 08/30/2024 | 08/28/2025 | 100 | 561,600 | 5592 | 24,454 | | | 24,454 | | 36,105 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502388 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/23/2026 | 20 | 120,791 | 6101 | | 7,135 | | 7,135 | | 7,506 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508220 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/10/2026 | 46 | 240,795 | 5268 | | 6,302 | | 6,302 | | 9,331 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410039 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/09/2025 | 149 | 900,000 | 6053 | 17,550 | | | 17,550 | | 18,956 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405748 | | N/A | Equity/Index | TOCC- | 08/29/2024 | 08/29/2025 | 500 | 2,795,980 | 5592 | 105,978 | | | 105,978 | | 156,426 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501782 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/23/2026 | 190 | 1,153,110 | 6101 | | 24,480 | | 24,480 | | 26,186 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507704 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/10/2026 | 44 | 237,534 | 5363 | | 8,001 | | 8,001 | | 11,190 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405781 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/27/2025 | 133 | 748,662 | 5626 | 32,919 | | | 32,919 | | 48,828 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509999 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 95 | 559,317 | 5660 | | 37,960 | | 37,960 | | 44,884 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512031 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/05/2026 | 134 | 806,178 | 6000 | | 40,141 | | 40,141 | | 44,693 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405034 | | N/A | Equity/Index | TOCC- | 08/05/2024 | 08/05/2025 | 100 | 518,633 | 5186 | 17,065 | | | 17,065 | | 26,760 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500433 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/31/2025 | 64 | 377,862 | 6066 | | 24,924 | | 24,924 | | 27,867 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407483 | | N/A | Equity/Index | BMO- | 10/22/2024 | 10/17/2025 | 242 | 1,416,837 | 5841 | 82,418 | | | 82,418 | | 101,271 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505720 | | N/A | Equity/Index | BAR- | 03/19/2025 | 03/19/2026 | 106 | 600,000 | 5675 | | 16,235 | | 16,235 | | 21,104 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407497 | | N/A | Equity/Index | TOCC- | 10/23/2024 | 10/23/2025 | 100 | 579,742 | 5797 | 19,018 | | | 19,018 | | 24,081 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410016 | | N/A | Equity/Index | RBC- | 12/06/2024 | 12/04/2025 | 259 | 1,575,497 | 6086 | 128,733 | | | 128,733 | | 100,459 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506678 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/01/2026 | 801 | 4,378,266 | 5633 | | 222,502 | | 222,502 | | 360,446 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511230 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 05/29/2026 | 800 | 4,729,352 | 5912 | | 104,060 | | 104,060 | | 119,939 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510555 | | N/A | Equity/Index | TOCC- | 05/21/2025 | 05/21/2026 | 800 | 4,675,688 | 5845 | | 102,404 | | 102,404 | | 120,335 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410829 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/22/2025 | 1,600 | 9,489,360 | 5931 | 405,225 | | | 405,225 | | 468,082 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508548 | | N/A | Equity/Index | BMO- | 04/25/2025 | 03/24/2026 | 80 | 441,980 | 5768 | | 7,818 | | 7,818 | | 11,553 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503003 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/09/2026 | 81 | 491,919 | 6026 | | 10,623 | | 10,623 | | 11,312 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501779 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/22/2026 | 6 | 36,414 | 6086 | | 1,916 | | 1,916 | | 1,996 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501810 | | N/A | Equity/Index | BAR- | 01/29/2025 | 01/29/2026 | 397 | 2,400,000 | 6039 | | 140,111 | | 140,111 | | 150,112 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503378 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/12/2026 | 239 | 1,461,987 | 6052 | | 90,215 | | 90,215 | | 90,442 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509522 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/01/2026 | 20 | 114,202 | 5976 | | 1,369 | | 1,369 | | 1,820 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503302 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 98 | 600,000 | 6115 | | 18,781 | | 18,781 | | 19,311 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407519 | | N/A | Equity/Index | BMO- | 10/24/2024 | 10/24/2025 | 1,532 | 8,900,000 | 5810 | 202,392 | | | 202,392 | | 252,257 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504149 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/24/2026 | 1,188 | 7,122,060 | 5983 | | 399,192 | | 399,192 | | 448,775 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505115 | | N/A | Equity/Index | BAR- | 03/11/2025 | 03/11/2026 | 108 | 600,000 | 5572 | | 34,614 | | 34,614 | | 49,393 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408528 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/13/2025 | 150 | 900,000 | 5985 | 29,250 | | | 29,250 | | 33,175 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505024 | | N/A | Equity/Index | BMO- | 03/07/2025 | 12/02/2025 | 33 | 190,220 | 6442 | | 3,218 | | 3,218 | | 5,440 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506955 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 32 | 163,200 | 5397 | | 6,060 | | 6,060 | | 11,453 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408033 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/31/2025 | 65 | 371,995 | 5705 | 32,873 | | | 32,873 | | 42,391 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508095 | | N/A | Equity/Index | RBC- | 04/21/2025 | 04/21/2026 | 97 | 500,000 | 5158 | | 13,975 | | 13,975 | | 21,315 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407654 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/23/2025 | 592 | 3,458,050 | 5797 | 144,720 | | | 144,720 | | 179,163 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501674 | | N/A | Equity/Index | SG- | 01/27/2025 | 08/01/2025 | 62 | 371,892 | 5716 | | 33,060 | | 33,060 | | 32,581 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506403 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/26/2026 | 13 | 72,725 | 5712 | | 4,361 | | 4,361 | | 6,953 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506321 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 520 | 2,900,000 | 5581 | | 53,563 | | 53,563 | | 69,955 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509306 | | N/A | Equity/Index | BMO- | 05/06/2025 | 03/13/2026 | 236 | 1,327,264 | 5639 | | 76,643 | | 76,643 | | 111,405 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404587 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/21/2025 | 100 | 550,500 | 5505 | 13,214 | | | 13,214 | | 20,865 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409869 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/07/2025 | 82 | 498,835 | 5996 | 16,724 | | | 16,724 | | 17,637 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506687 | | N/A | Equity/Index | RBC- | 04/03/2025 | 03/03/2026 | 70 | 378,196 | 6240 | | 6,971 | | 6,971 | | 26,900 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510600 | | N/A | Equity/Index | TOCC- | 05/22/2025 | 05/22/2026 | 300 | 1,752,603 | 5842 | | 96,047 | | 96,047 | | 118,067 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405575 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/22/2025 | 621 | 3,500,000 | 5635 | 153,685 | | | 153,685 | | 229,064 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511124 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 28 | 165,453 | 5842 | | 10,348 | | 10,348 | | 12,323 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404053 | | N/A | Equity/Index | BNP- | 07/01/2024 | 07/01/2025 | 91 | 500,000 | 5475 | 12,654 | | | 12,654 | | 19,993 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502102 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 02/02/2026 | 200 | 1,208,106 | 6041 | | 71,281 | | 71,281 | | 76,109 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505825 | | N/A | Equity/Index | BAR- | 03/20/2025 | 03/18/2026 | 1,748 | 9,919,026 | 5615 | | 565,915 | | 565,915 | | 761,690 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500768 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/09/2026 | 764 | 4,472,609 | 5827 | | 251,532 | | 251,532 | | 309,367 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410140 | | N/A | Equity/Index | TOCC- | 12/10/2024 | 12/10/2025 | 1,400 | 8,448,874 | 6035 | 190,114 | | | 190,114 | | 209,085 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511806 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/04/2026 | 19 | 114,113 | 5971 | | 5,537 | | 5,537 | | 6,128 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406560 | | N/A | Equity/Index | BMO- | 09/25/2024 | 09/23/2025 | 31 | 177,165 | 5719 | 9,327 | | | 9,327 | | 13,283 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503843 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/23/2026 | 600 | 3,607,878 | 6013 | | 151,539 | | 151,539 | | 166,275 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407093 | | N/A | Equity/Index | BNP- | 10/09/2024 | 10/07/2025 | 2,430 | 14,062,410 | 5696 | 643,537 | | | 643,537 | | 822,977 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405607 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/08/2025 | 211 | 1,181,720 | 5319 | 58,945 | | | 58,945 | | 81,021 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409325 | | N/A | Equity/Index | BAR- | 11/27/2024 | 11/19/2025 | 226 | 1,356,192 | 5917 | 57,470 | | | 57,470 | | 64,175 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410098 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/05/2025 | 76 | 460,793 | 6075 | 25,135 | | | 25,135 | | 24,787 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506398 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/26/2026 | 81 | 453,135 | 5712 | | 13,083 | | 13,083 | | 18,270 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410100 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/05/2025 | 192 | 1,164,108 | 6075 | 71,363 | | | 71,363 | | 68,042 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405046 | | N/A | Equity/Index | RBC- | 08/05/2024 | 08/01/2025 | 729 | 3,802,231 | 5447 | 162,778 | | | 162,778 | | 336,453 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510382 | | N/A | Equity/Index | CITI- | 05/19/2025 | 05/15/2026 | 744 | 4,420,513 | 5917 | | 152,832 | | 152,832 | | 174,668 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505504 | | N/A | Equity/Index | RBC- | 03/14/2025 | 12/18/2025 | 29 | 163,305 | 6244 | | 3,478 | | 3,478 | | 8,608 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500691 | | N/A | Equity/Index | BAR- | 01/13/2025 | 01/08/2026 | 55 | 320,254 | 5918 | | 10,040 | | 10,040 | | 12,593 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509676 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/24/2026 | 163 | 922,118 | 5525 | | 35,334 | | 35,334 | | 44,970 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404349 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/11/2025 | 107 | 600,000 | 5615 | 11,874 | | | 11,874 | | 18,464 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507232 | | N/A | Equity/Index | BAR- | 04/10/2025 | 04/08/2026 | 114 | 597,446 | 4983 | | 12,032 | | 12,032 | | 15,807 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510055 | | N/A | Equity/Index | BMO- | 05/14/2025 | 05/12/2026 | 132 | 778,173 | 5844 | | 17,024 | | 17,024 | | 19,425 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410591 | | N/A | Equity/Index | TOCC- | 12/17/2024 | 12/17/2025 | 200 | 1,210,122 | 6051 | 39,817 | | | 39,817 | | 41,889 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502475 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/05/2026 | 792 | 4,800,000 | 6061 | | 108,045 | | 108,045 | | 115,967 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511185 | | N/A | Equity/Index | NTX- | 05/29/2025 | 05/27/2026 | 32 | 188,968 | 5922 | | 6,061 | | 6,061 | | 6,958 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408631 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/14/2025 | 256 | 1,500,000 | 5871 | 68,101 | | | 68,101 | | 83,272 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507702 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/10/2026 | 49 | 264,527 | 5363 | | 5,143 | | 5,143 | | 6,968 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405502 | | N/A | Equity/Index | RBC- | 08/22/2024 | 08/22/2025 | 1,508 | 8,400,000 | 5571 | 188,748 | | | 188,748 | | 272,198 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510772 | | N/A | Equity/Index | CITI- | 05/22/2025 | 05/12/2026 | 109 | 639,285 | 6205 | | 35,292 | | 35,292 | | 52,249 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510731 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/15/2026 | 27 | 158,336 | 5958 | | 3,185 | | 3,185 | | 3,755 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407844 | | N/A | Equity/Index | BNP- | 10/30/2024 | 10/24/2025 | 55 | 320,667 | 6125 | 17,040 | | | 17,040 | | 16,970 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406399 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/19/2025 | 333 | 1,900,000 | 5703 | 56,068 | | | 56,068 | | 76,802 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404776 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/28/2025 | 293 | 1,600,000 | 5459 | 30,224 | | | 30,224 | | 47,018 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411639 | | N/A | Equity/Index | RBC- | 12/31/2024 | 09/11/2025 | 211 | 1,241,313 | 5554 | 61,483 | | | 61,483 | | 74,762 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2500197 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/31/2025 | 26 | 154,577 | 6120 | | 5,032 | | 5,032 | | 5,792 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505924 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/11/2026 | 55 | 310,720 | 5572 | | 13,745 | | 13,745 | | 18,127 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404656 | | N/A | Equity/Index | BNP- | 07/23/2024 | 07/23/2025 | 414 | 2,300,000 | 5556 | 50,991 | | | 50,991 | | 78,641 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406701 | | N/A | Equity/Index | BMO- | 09/26/2024 | 09/18/2025 | 87 | 499,163 | 5618 | 47,103 | | | 47,103 | | 58,718 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503114 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/23/2026 | 131 | 792,288 | 6101 | | 35,675 | | 35,675 | | 37,898 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405985 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/08/2025 | 900 | 4,867,578 | 5408 | 155,768 | | | 155,768 | | 236,245 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510231 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/14/2026 | 110 | 651,090 | 5893 | | 13,816 | | 13,816 | | 15,269 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501598 | | N/A | Equity/Index | BAR- | 01/27/2025 | 01/27/2026 | 100 | 600,000 | 6012 | | 11,683 | | 11,683 | | 12,904 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406072 | | N/A | Equity/Index | RBC- | 09/09/2024 | 09/05/2025 | 81 | 443,098 | 5503 | 25,664 | | | 25,664 | | 43,428 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410311 | | N/A | Equity/Index | BAR- | 12/12/2024 | 12/10/2025 | 89 | 539,632 | 6226 | 19,526 | | | 19,526 | | 18,819 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510689 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/07/2026 | 44 | 258,029 | 5631 | | 9,804 | | 9,804 | | 11,143 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405619 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/20/2025 | 592 | 3,315,537 | 5597 | 145,324 | | | 145,324 | | 220,483 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503990 | | N/A | Equity/Index | NTX- | 02/24/2025 | 02/20/2026 | 111 | 666,993 | 6118 | | 38,042 | | 38,042 | | 41,982 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506535 | | N/A | Equity/Index | BAR- | 04/02/2025 | 04/02/2026 | 106 | 600,000 | 5671 | | 34,151 | | 34,151 | | 47,426 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508109 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/16/2026 | 66 | 338,768 | 5276 | | 8,264 | | 8,264 | | 13,211 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509531 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/06/2026 | 415 | 2,369,687 | 5607 | | 84,598 | | 84,598 | | 105,993 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509851 | | N/A | Equity/Index | BAR- | 05/12/2025 | 05/12/2026 | 678 | 3,962,000 | 5844 | | 238,554 | | 238,554 | | 304,548 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409927 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/05/2025 | 788 | 4,800,000 | 6090 | 93,789 | | | 93,789 | | 98,338 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410699 | | N/A | Equity/Index | RBC- | 12/18/2024 | 12/16/2025 | 1,889 | 11,356,196 | 6074 | 426,310 | | | 426,310 | | 455,596 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405061 | | N/A | Equity/Index | BNP- | 08/06/2024 | 08/06/2025 | 477 | 2,500,000 | 5240 | 48,100 | | | 48,100 | | 74,778 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405924 | | N/A | Equity/Index | BNP- | 09/04/2024 | 08/29/2025 | 352 | 1,945,504 | 5648 | 53,448 | | | 53,448 | | 83,671 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408829 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/18/2025 | 100 | 589,300 | 5894 | 35,507 | | | 35,507 | | 42,411 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407532 | | N/A | Equity/Index | CIBC- | 10/24/2024 | 10/10/2025 | 132 | 767,620 | 5815 | 63,012 | | | 63,012 | | 70,359 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511891 | | N/A | Equity/Index | TOCC- | 06/09/2025 | 06/09/2026 | 100 | 600,588 | 6006 | | 18,380 | | 18,380 | | 20,391 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504143 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/24/2026 | 156 | 935,220 | 5983 | | 27,217 | | 27,217 | | 30,298 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507748 | | N/A | Equity/Index | BAR- | 04/16/2025 | 04/14/2026 | 1,859 | 9,947,509 | 5406 | | 356,538 | | 356,538 | | 524,208 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502854 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/06/2026 | 90 | 545,913 | 6084 | | 34,057 | | 34,057 | | 35,163 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404358 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/11/2025 | 53 | 300,000 | 5615 | 14,741 | | | 14,741 | | 25,496 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505719 | | N/A | Equity/Index | BAR- | 03/19/2025 | 03/19/2026 | 106 | 600,000 | 5675 | | 13,194 | | 13,194 | | 16,993 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511623 | | N/A | Equity/Index | RBC- | 06/05/2025 | 06/02/2026 | 31 | 185,876 | 5936 | | 10,663 | | 10,663 | | 12,054 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406409 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/19/2025 | 70 | 400,000 | 5703 | 22,311 | | | 22,311 | | 32,313 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404985 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/01/2025 | 168 | 900,000 | 5347 | 44,271 | | | 44,271 | | 77,207 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407633 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/27/2025 | 207 | 1,200,000 | 5808 | 68,869 | | | 68,869 | | 88,291 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409236 | | N/A | Equity/Index | BMO- | 11/26/2024 | 11/21/2025 | 115 | 691,804 | 5949 | 61,808 | | | 61,808 | | 54,963 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406529 | | N/A | Equity/Index | BAR- | 09/24/2024 | 09/19/2025 | 374 | 2,141,677 | 5714 | 125,993 | | | 125,993 | | 179,382 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406721 | | N/A | Equity/Index | RBC- | 09/30/2024 | 09/30/2025 | 312 | 1,800,000 | 5762 | 96,786 | | | 96,786 | | 131,142 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506143 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/23/2026 | 49 | 282,412 | 5668 | | 9,145 | | 9,145 | | 11,158 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508535 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/07/2026 | 137 | 756,891 | 5062 | | 16,450 | | 16,450 | | 19,618 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404801 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/10/2025 | 111 | 605,690 | 5634 | 27,474 | | | 27,474 | | 58,586 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511719 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 1,300 | 7,800,468 | 6000 | | 342,453 | | 342,453 | | 381,478 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500544 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/09/2026 | 807 | 4,700,000 | 5827 | | 280,303 | | 280,303 | | 353,453 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409425 | | N/A | Equity/Index | SG- | 11/29/2024 | 10/30/2025 | 494 | 2,984,131 | 5814 | 224,325 | | | 224,325 | | 238,963 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501679 | | N/A | Equity/Index | SG- | 01/27/2025 | 11/07/2025 | 20 | 119,965 | 6399 | | 4,119 | | 4,119 | | 3,166 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512494 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/12/2026 | 207 | 1,241,907 | 5977 | | 68,784 | | 68,784 | | 77,452 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405914 | | N/A | Equity/Index | RBC- | 09/03/2024 | 08/29/2025 | 906 | 5,019,086 | 5592 | 257,857 | | | 257,857 | | 420,524 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500500 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/09/2026 | 100 | 591,825 | 5918 | | 36,517 | | 36,517 | | 42,489 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405746 | | N/A | Equity/Index | TOCC- | 08/29/2024 | 08/29/2025 | 1,000 | 5,591,960 | 5592 | 125,276 | | | 125,276 | | 177,750 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512124 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 100 | 602,000 | 6045 | | 19,324 | | 19,324 | | 20,883 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512352 | | N/A | Equity/Index | RBC- | 06/13/2025 | 06/09/2026 | 277 | 1,652,568 | 6372 | | 81,812 | | 81,812 | | 110,146 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405614 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/13/2025 | 153 | 856,887 | 5434 | 57,917 | | | 57,917 | | 86,823 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512818 | | N/A | Equity/Index | BAR- | 06/23/2025 | 06/23/2026 | 99 | 597,000 | 6025 | | 17,527 | | 17,527 | | 19,152 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512093 | | N/A | Equity/Index | BMO- | 06/11/2025 | 06/09/2026 | 112 | 676,144 | 6006 | | 32,036 | | 32,036 | | 35,164 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406413 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/22/2025 | 1,070 | 6,100,000 | 5703 | 136,216 | | | 136,216 | | 183,702 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501949 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/19/2025 | 16 | 97,104 | 6182 | | 4,223 | | 4,223 | | 4,281 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505447 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/16/2026 | 2,252 | 12,700,000 | 5639 | | 271,142 | | 271,142 | | 353,439 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506492 | | N/A | Equity/Index | BAR- | 03/31/2025 | 03/31/2026 | 107 | 600,000 | 5612 | | 16,855 | | 16,855 | | 22,492 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505798 | | N/A | Equity/Index | NTX- | 03/20/2025 | 03/20/2026 | 194 | 1,100,000 | 5663 | | 33,011 | | 33,011 | | 42,638 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511779 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/28/2026 | 50 | 300,298 | 5889 | | 9,475 | | 9,475 | | 10,190 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506563 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/27/2026 | 152 | 859,864 | 5581 | | 52,910 | | 52,910 | | 72,281 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503216 | | N/A | Equity/Index | BMO- | 02/13/2025 | 02/06/2026 | 183 | 1,118,267 | 6084 | | 94,463 | | 94,463 | | 85,372 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509428 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/08/2026 | 298 | 1,689,000 | 5664 | | 30,825 | | 30,825 | | 39,438 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508098 | | N/A | Equity/Index | RBC- | 04/21/2025 | 04/21/2026 | 97 | 500,000 | 5158 | | 26,535 | | 26,535 | | 42,394 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512865 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/17/2026 | 31 | 186,316 | 5983 | | 10,389 | | 10,389 | | 11,577 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407095 | | N/A | Equity/Index | BNP- | 10/09/2024 | 10/07/2025 | 1,068 | 6,180,516 | 5696 | 386,296 | | | 386,296 | | 495,979 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405708 | | N/A | Equity/Index | BAR- | 08/27/2024 | 08/25/2025 | 175 | 984,755 | 5635 | 29,013 | | | 29,013 | | 41,923 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513244 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/29/2026 | 99 | 614,000 | 6173 | | 33,645 | | 33,645 | | 34,402 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504705 | | N/A | Equity/Index | BAR- | 03/05/2025 | 03/05/2026 | 103 | 600,000 | 5843 | | 12,216 | | 12,216 | | 14,762 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405583 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/25/2025 | 248 | 1,400,000 | 5635 | 43,442 | | | 43,442 | | 62,846 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2503827 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 200 | 1,202,626 | 6013 | | 37,163 | | 37,163 | | 40,731 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509977 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/04/2026 | 31 | 182,514 | 5687 | | 10,070 | | 10,070 | | 11,707 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513046 | | N/A | Equity/Index | BMO- | 06/25/2025 | 06/25/2026 | 1,300 | 7,920,000 | 6092 | | 346,900 | | 346,900 | | 368,034 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501977 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/29/2025 | 17 | 103,173 | 5971 | | 3,492 | | 3,492 | | 3,757 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408533 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/13/2025 | 50 | 300,000 | 5985 | 18,332 | | | 18,332 | | 19,417 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501372 | | N/A | Equity/Index | TOCC- | 01/23/2025 | 01/23/2026 | 100 | 611,871 | 6119 | | 36,898 | | 36,898 | | 35,100 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504954 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/09/2026 | 500 | 2,885,100 | 5770 | | 57,998 | | 57,998 | | 72,015 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511309 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/21/2026 | 159 | 935,826 | 5845 | | 34,738 | | 34,738 | | 40,144 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503973 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/24/2026 | 1,003 | 6,000,000 | 5983 | | 253,317 | | 253,317 | | 284,853 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506831 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 77 | 393,351 | 5671 | | 14,179 | | 14,179 | | 34,459 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406463 | | N/A | Equity/Index | BNP- | 09/23/2024 | 09/23/2025 | 175 | 1,000,000 | 5719 | 19,230 | | | 19,230 | | 25,881 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503870 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/18/2026 | 993 | 5,978,257 | 6130 | | 300,273 | | 300,273 | | 327,560 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411042 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/19/2025 | 76 | 451,972 | 6100 | 16,163 | | | 16,163 | | 18,077 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408826 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/18/2025 | 3,000 | 17,679,000 | 5894 | 701,477 | | | 701,477 | | 856,145 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506335 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 108 | 600,000 | 5581 | | 35,485 | | 35,485 | | 51,030 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405282 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/08/2025 | 112 | 607,481 | 5319 | 38,770 | | | 38,770 | | 63,811 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408997 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/04/2025 | 120 | 716,310 | 5713 | 45,942 | | | 45,942 | | 52,536 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511513 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | 118 | 705,699 | 5912 | | 26,744 | | 26,744 | | 29,771 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407062 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/03/2025 | 1,135 | 6,501,280 | 5700 | 288,846 | | | 288,846 | | 385,135 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506022 | | N/A | Equity/Index | BAR- | 03/24/2025 | 03/24/2026 | 1,283 | 7,400,000 | 5768 | | 299,115 | | 299,115 | | 384,546 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505027 | | N/A | Equity/Index | BMO- | 03/07/2025 | 02/13/2026 | 217 | 1,250,842 | 6115 | | 63,041 | | 63,041 | | 97,874 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405381 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/18/2025 | 144 | 800,000 | 5554 | 41,967 | | | 41,967 | | 67,279 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506267 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/25/2026 | 976 | 5,567,934 | 5777 | | 295,113 | | 295,113 | | 415,336 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410821 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/19/2025 | 100 | 593,085 | 5931 | 37,307 | | | 37,307 | | 42,275 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501700 | | N/A | Equity/Index | RBC- | 01/28/2025 | 01/23/2026 | 400 | 2,421,200 | 6119 | | 180,792 | | 180,792 | | 170,123 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505796 | | N/A | Equity/Index | NTX- | 03/20/2025 | 03/20/2026 | 194 | 1,100,000 | 5663 | | 20,603 | | 20,603 | | 25,961 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508104 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/15/2026 | 447 | 2,294,384 | 5397 | | 71,355 | | 71,355 | | 124,836 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506435 | | N/A | Equity/Index | NTX- | 03/28/2025 | 03/20/2026 | 774 | 4,318,920 | 5663 | | 336,342 | | 336,342 | | 639,616 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507774 | | N/A | Equity/Index | NTX- | 04/16/2025 | 04/10/2026 | 190 | 995,790 | 5363 | | 89,891 | | 89,891 | | 208,475 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503821 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/20/2026 | 516 | 3,100,000 | 6013 | | 258,853 | | 258,853 | | 272,454 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407107 | | N/A | Equity/Index | BAR- | 10/10/2024 | 10/10/2025 | 467 | 2,700,000 | 5780 | 53,135 | | | 53,135 | | 67,126 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504063 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/20/2026 | 27 | 160,736 | 6118 | | 8,129 | | 8,129 | | 9,523 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501531 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/22/2026 | 55 | 335,137 | 6086 | | 11,278 | | 11,278 | | 11,587 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506334 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 1,021 | 5,700,000 | 5581 | | 331,565 | | 331,565 | | 475,165 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2500439 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/19/2025 | 18 | 106,274 | 5867 | | 9,150 | | 9,150 | | 10,342 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509689 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/07/2026 | 107 | 605,317 | 5631 | | 26,032 | | 26,032 | | 34,338 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409151 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/21/2025 | 16 | 95,942 | 6276 | 1,041 | | | 1,041 | | 1,115 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512724 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/17/2026 | 195 | 1,167,075 | 5983 | | 44,033 | | 44,033 | | 48,871 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505082 | | N/A | Equity/Index | TOCC- | 03/10/2025 | 03/10/2026 | 1,000 | 5,614,560 | 5615 | | 113,436 | | 113,436 | | 146,519 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508832 | | N/A | Equity/Index | RBC- | 04/30/2025 | 04/30/2026 | 108 | 600,000 | 5569 | | 16,806 | | 16,806 | | 22,556 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406189 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 400 | 2,250,408 | 5626 | 68,666 | | | 68,666 | | 98,663 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409123 | | N/A | Equity/Index | BMO- | 11/25/2024 | 11/25/2025 | 234 | 1,400,000 | 5987 | 116,595 | | | 116,595 | | 105,818 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500698 | | N/A | Equity/Index | RBC- | 01/13/2025 | 01/08/2026 | 116 | 675,973 | 5918 | | 51,412 | | 51,412 | | 64,492 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407529 | | N/A | Equity/Index | CIBC- | 10/24/2024 | 10/21/2025 | 244 | 1,418,933 | 5854 | 112,191 | | | 112,191 | | 125,475 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505114 | | N/A | Equity/Index | BAR- | 03/11/2025 | 03/11/2026 | 108 | 600,000 | 5572 | | 31,782 | | 31,782 | | 44,788 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509975 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/04/2026 | 19 | 111,863 | 5687 | | 2,420 | | 2,420 | | 2,679 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509187 | | N/A | Equity/Index | CITI- | 05/05/2025 | 05/05/2026 | 195 | 1,100,000 | 5650 | | 29,854 | | 29,854 | | 38,232 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511773 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/20/2026 | 18 | 108,107 | 5940 | | 7,873 | | 7,873 | | 8,993 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410564 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/09/2025 | 13 | 79,040 | 6179 | 2,403 | | | 2,403 | | 2,389 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506232 | | N/A | Equity/Index | NTX- | 03/27/2025 | 03/27/2026 | 808 | 4,600,000 | 5693 | | 266,524 | | 266,524 | | 368,280 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511822 | | N/A | Equity/Index | RBC- | 06/06/2025 | 03/13/2026 | 90 | 540,321 | 6043 | | 37,947 | | 37,947 | | 47,816 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507180 | | N/A | Equity/Index | BAR- | 04/10/2025 | 04/10/2026 | 3,208 | 16,900,000 | 5268 | | 684,624 | | 684,624 | | 1,010,615 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513246 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/25/2026 | 226 | 1,397,358 | 6092 | | 30,840 | | 30,840 | | 30,835 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509762 | | N/A | Equity/Index | RBC- | 05/09/2025 | 05/05/2026 | 341 | 1,931,151 | 6040 | | 109,662 | | 109,662 | | 200,060 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509533 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/06/2026 | 214 | 1,221,959 | 5607 | | 54,315 | | 54,315 | | 68,908 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504752 | | N/A | Equity/Index | BAR- | 03/05/2025 | 03/03/2026 | 129 | 746,136 | 5850 | | 15,537 | | 15,537 | | 19,358 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511315 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/22/2026 | 39 | 229,542 | 5803 | | 12,202 | | 12,202 | | 14,338 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500781 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/12/2026 | 97 | 567,857 | 5827 | | 34,285 | | 34,285 | | 42,309 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409565 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/28/2025 | 61 | 368,928 | 6032 | 22,457 | | | 22,457 | | 22,215 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512092 | | N/A | Equity/Index | BMO- | 06/11/2025 | 06/09/2026 | 129 | 778,773 | 6006 | | 33,119 | | 33,119 | | 36,177 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502843 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/05/2026 | 27 | 163,774 | 6061 | | 8,866 | | 8,866 | | 9,309 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511537 | | N/A | Equity/Index | CITI- | 06/04/2025 | 06/04/2026 | 100 | 597,000 | 5971 | | 23,039 | | 23,039 | | 26,229 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508829 | | N/A | Equity/Index | RBC- | 04/30/2025 | 04/30/2026 | 503 | 2,800,000 | 5569 | | 54,908 | | 54,908 | | 72,686 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504417 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/18/2026 | 24 | 140,123 | 6130 | | 3,475 | | 3,475 | | 4,493 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506168 | | N/A | Equity/Index | TOCC- | 03/26/2025 | 03/26/2026 | 400 | 2,284,880 | 5712 | | 42,962 | | 42,962 | | 53,339 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503872 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/19/2026 | 98 | 589,999 | 6144 | | 11,991 | | 11,991 | | 13,017 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513349 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/30/2026 | 199 | 1,235,000 | 6205 | | 65,787 | | 65,787 | | 65,393 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2502631 | | N/A | Equity/Index | TOCC | 02/07/2025 | 02/09/2026 | 100 | 602,599 | 6026 | | 18,622 | | 18,622 | | 20,251 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501332 | | N/A | Equity/Index | BMO | 01/22/2025 | 01/16/2026 | 25 | 152,418 | 5997 | | 7,008 | | 7,008 | | 7,287 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506234 | | N/A | Equity/Index | NTX | 03/27/2025 | 03/27/2026 | 808 | 4,600,000 | 5693 | | 274,942 | | 274,942 | | 382,414 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410710 | | N/A | Equity/Index | RBC | 12/18/2024 | 12/12/2025 | 27 | 162,317 | 6051 | 10,122 | | | 10,122 | | 10,075 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508326 | | N/A | Equity/Index | BAR | 04/24/2025 | 04/24/2026 | 292 | 1,600,000 | 5485 | | 82,017 | | 82,017 | | 120,471 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409497 | | N/A | Equity/Index | RBC | 12/02/2024 | 11/25/2025 | 29 | 175,385 | 5987 | 6,027 | | | 6,027 | | 6,449 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504759 | | N/A | Equity/Index | BAR | 03/05/2025 | 03/03/2026 | 45 | 260,280 | 5850 | | 16,016 | | 16,016 | | 21,470 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505234 | | N/A | Equity/Index | BAR | 03/12/2025 | 03/10/2026 | 64 | 358,208 | 5615 | | 16,445 | | 16,445 | | 22,809 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501510 | | N/A | Equity/Index | BAR | 01/24/2025 | 01/23/2026 | 98 | 600,000 | 6101 | | 19,578 | | 19,578 | | 20,254 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404556 | | N/A | Equity/Index | TOCC | 07/18/2024 | 07/16/2025 | 300 | 1,666,686 | 5667 | 50,933 | | | 50,933 | | 90,191 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409885 | | N/A | Equity/Index | RBC | 12/05/2024 | 11/14/2025 | 199 | 1,210,587 | 6157 | 28,953 | | | 28,953 | | 29,499 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510568 | | N/A | Equity/Index | BAR | 05/21/2025 | 05/19/2026 | 636 | 3,770,831 | 5964 | | 207,374 | | 207,374 | | 247,992 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508234 | | N/A | Equity/Index | NTX | 04/22/2025 | 04/10/2026 | 100 | 523,468 | 5618 | | 6,954 | | 6,954 | | 10,572 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406714 | | N/A | Equity/Index | RBC | 09/30/2024 | 09/30/2025 | 156 | 900,000 | 5762 | 26,838 | | | 26,838 | | 35,251 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408348 | | N/A | Equity/Index | BNP | 11/08/2024 | 10/24/2025 | 50 | 299,948 | 5808 | 13,383 | | | 13,383 | | 15,278 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507498 | | N/A | Equity/Index | BAR | 04/11/2025 | 04/13/2026 | 93 | 500,000 | 5363 | | 30,706 | | 30,706 | | 45,797 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502709 | | N/A | Equity/Index | BAR | 02/07/2025 | 01/30/2026 | 211 | 1,271,381 | 6041 | | 102,303 | | 102,303 | | 103,974 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502387 | | N/A | Equity/Index | BAR | 02/04/2025 | 01/23/2026 | 19 | 114,751 | 6101 | | 4,175 | | 4,175 | | 4,523 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411537 | | N/A | Equity/Index | TOCC | 12/31/2024 | 12/31/2025 | 200 | 1,176,326 | 5882 | 35,059 | | | 35,059 | | 41,894 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512247 | | N/A | Equity/Index | BMO | 06/13/2025 | 06/15/2026 | 304 | 1,814,000 | 5977 | | 102,674 | | 102,674 | | 117,834 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513388 | | N/A | Equity/Index | BAR | 06/30/2025 | 06/23/2026 | 255 | 1,576,525 | 6025 | | 93,376 | | 93,376 | | 94,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408350 | | N/A | Equity/Index | BNP | 11/08/2024 | 10/24/2025 | 68 | 407,929 | 5808 | 24,972 | | | 24,972 | | 28,085 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406489 | | N/A | Equity/Index | CIBC | 09/23/2024 | 09/16/2025 | 76 | 434,861 | 5720 | 34,556 | | | 34,556 | | 44,078 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505871 | | N/A | Equity/Index | BAR | 03/21/2025 | 03/23/2026 | 1,306 | 7,400,000 | 5668 | | 146,589 | | 146,589 | | 189,820 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409012 | | N/A | Equity/Index | BAR | 11/22/2024 | 11/14/2025 | 60 | 358,155 | 5871 | 15,308 | | | 15,308 | | 17,489 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405938 | | N/A | Equity/Index | BAR | 09/05/2024 | 09/05/2025 | 127 | 700,000 | 5503 | 13,454 | | | 13,454 | | 19,353 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411658 | | N/A | Equity/Index | RBC | 12/31/2024 | 11/21/2025 | 93 | 547,119 | 5969 | 30,802 | | | 30,802 | | 37,309 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500501 | | N/A | Equity/Index | TOCC | 01/08/2025 | 01/09/2026 | 100 | 591,825 | 5918 | | 37,287 | | 37,287 | | 43,408 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513227 | | N/A | Equity/Index | BMO | 06/27/2025 | 06/26/2026 | 99 | 614,000 | 6173 | | 28,059 | | 28,059 | | 28,571 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509076 | | N/A | Equity/Index | BAR | 05/02/2025 | 04/28/2026 | 489 | 2,786,591 | 5529 | | 167,096 | | 167,096 | | 212,673 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513091 | | N/A | Equity/Index | BMO | 06/26/2025 | 06/26/2026 | 1,488 | 9,138,000 | 6141 | | 511,734 | | 511,734 | | 531,932 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411665 | | N/A | Equity/Index | RBC | 12/31/2024 | 11/26/2025 | 154 | 905,982 | 5999 | 31,846 | | | 31,846 | | 38,851 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405723 | | N/A | Equity/Index | BAR | 08/28/2024 | 08/28/2025 | 54 | 300,000 | 5592 | 16,867 | | | 16,867 | | 26,496 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406711 | | N/A | Equity/Index | RBC | 09/30/2024 | 09/30/2025 | 1,666 | 9,600,000 | 5762 | 215,712 | | | 215,712 | | 281,511 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2410819 | | N/A | Equity/Index | TOCC | 12/20/2024 | 12/19/2025 | 800 | 4,744,680 | 5931 | 281,844 | | | 281,844 | | 321,120 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407674 | | N/A | Equity/Index | TOCC | 10/28/2024 | 10/28/2025 | 200 | 1,164,704 | 5824 | 67,205 | | | 67,205 | | 84,710 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404786 | | N/A | Equity/Index | BNP | 07/26/2024 | 07/28/2025 | 73 | 400,000 | 5459 | 19,799 | | | 19,799 | | 34,040 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404948 | | N/A | Equity/Index | BAR | 08/01/2024 | 08/01/2025 | 55 | 300,000 | 5447 | 14,757 | | | 14,757 | | 25,221 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500690 | | N/A | Equity/Index | BAR | 01/13/2025 | 01/08/2026 | 49 | 285,317 | 6201 | | 9,071 | | 9,071 | | 12,178 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407765 | | N/A | Equity/Index | BAR | 10/29/2024 | 10/24/2025 | 54 | 315,575 | 5810 | 19,344 | | | 19,344 | | 23,938 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504988 | | N/A | Equity/Index | BAR | 03/07/2025 | 03/05/2026 | 190 | 1,096,610 | 5843 | | 30,569 | | 30,569 | | 38,527 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404635 | | N/A | Equity/Index | BMO | 07/22/2024 | 07/18/2025 | 32 | 177,223 | 5545 | 7,215 | | | 7,215 | | 12,053 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406640 | | N/A | Equity/Index | BNP | 09/27/2024 | 09/26/2025 | 784 | 4,500,000 | 5738 | 86,985 | | | 86,985 | | 115,329 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405437 | | N/A | Equity/Index | BMO | 08/19/2024 | 08/15/2025 | 43 | 240,290 | 5554 | 13,884 | | | 13,884 | | 21,858 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407124 | | N/A | Equity/Index | BNP | 10/10/2024 | 10/07/2025 | 765 | 4,421,700 | 5696 | 273,801 | | | 273,801 | | 354,890 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509300 | | N/A | Equity/Index | BMO | 05/06/2025 | 03/13/2026 | 83 | 466,792 | 5522 | | 26,244 | | 26,244 | | 35,899 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508602 | | N/A | Equity/Index | RBC | 04/25/2025 | 04/23/2026 | 120 | 662,232 | 5376 | | 74,581 | | 74,581 | | 131,815 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405208 | | N/A | Equity/Index | BAR | 08/09/2024 | 07/28/2025 | 240 | 1,275,466 | 5459 | 47,412 | | | 47,412 | | 88,623 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404843 | | N/A | Equity/Index | BMO | 07/29/2024 | 07/24/2025 | 35 | 191,864 | 5427 | 10,661 | | | 10,661 | | 18,240 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406073 | | N/A | Equity/Index | RBC | 09/09/2024 | 09/05/2025 | 38 | 207,873 | 5503 | 12,975 | | | 12,975 | | 22,390 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404960 | | N/A | Equity/Index | BAR | 08/01/2024 | 07/30/2025 | 194 | 1,060,647 | 5436 | 61,430 | | | 61,430 | | 111,489 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410313 | | N/A | Equity/Index | BAR | 12/12/2024 | 12/10/2025 | 1,488 | 9,022,161 | 6035 | 354,695 | | | 354,695 | | 373,542 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406584 | | N/A | Equity/Index | CIBC | 09/26/2024 | 09/26/2025 | 366 | 2,100,000 | 5745 | 40,950 | | | 40,950 | | 53,575 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511173 | | N/A | Equity/Index | TOCC | 05/29/2025 | 05/29/2026 | 800 | 4,729,736 | 5912 | | 284,740 | | 284,740 | | 343,134 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507632 | | N/A | Equity/Index | BAR | 04/14/2025 | 04/09/2026 | 615 | 3,308,270 | 5457 | | 116,733 | | 116,733 | | 170,702 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410082 | | N/A | Equity/Index | BAR | 12/09/2024 | 12/02/2025 | 18 | 109,135 | 6373 | 1,833 | | | 1,833 | | 1,701 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406021 | | N/A | Equity/Index | BAR | 09/06/2024 | 08/15/2025 | 219 | 1,183,870 | 5554 | 29,791 | | | 29,791 | | 50,094 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411687 | | N/A | Equity/Index | RBC | 12/31/2024 | 11/28/2025 | 108 | 635,364 | 6032 | 33,586 | | | 33,586 | | 40,465 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408686 | | N/A | Equity/Index | BAR | 11/18/2024 | 11/14/2025 | 366 | 2,154,214 | 5949 | 112,443 | | | 112,443 | | 135,593 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407329 | | N/A | Equity/Index | BAR | 10/17/2024 | 09/18/2025 | 60 | 350,886 | 5618 | 12,554 | | | 12,554 | | 15,416 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508096 | | N/A | Equity/Index | RBC | 04/21/2025 | 04/21/2026 | 814 | 4,200,000 | 5158 | | 165,270 | | 165,270 | | 255,708 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409008 | | N/A | Equity/Index | BAR | 11/22/2024 | 11/12/2025 | 69 | 411,878 | 5984 | 16,383 | | | 16,383 | | 18,620 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406024 | | N/A | Equity/Index | BAR | 09/06/2024 | 08/15/2025 | 70 | 378,406 | 5554 | 17,942 | | | 17,942 | | 33,908 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408915 | | N/A | Equity/Index | BAR | 11/21/2024 | 11/19/2025 | 922 | 5,491,663 | 5917 | 222,156 | | | 222,156 | | 256,466 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509986 | | N/A | Equity/Index | NTX | 05/13/2025 | 05/06/2026 | 96 | 565,205 | 5607 | | 23,273 | | 23,273 | | 26,144 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411165 | | N/A | Equity/Index | BNP | 12/24/2024 | 12/19/2025 | 615 | 3,704,606 | 5867 | 224,598 | | | 224,598 | | 242,727 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405922 | | N/A | Equity/Index | BNP | 09/04/2024 | 08/29/2025 | 755 | 4,172,885 | 5592 | 175,840 | | | 175,840 | | 278,157 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506504 | | N/A | Equity/Index | BMO | 03/31/2025 | 03/27/2026 | 436 | 2,424,858 | 5693 | | 121,914 | | 121,914 | | 188,128 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2503606 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/20/2026 | 409 | 2,500,000 | 6118 | | 158,948 | | 158,948 | | 155,734 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510371 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/19/2026 | 100 | 596,000 | 5964 | | 18,190 | | 18,190 | | 20,684 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411282 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/29/2025 | 586 | 3,500,000 | 5971 | 225,714 | | | 225,714 | | 246,913 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507865 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/20/2026 | 400 | 2,113,080 | 5283 | | 124,678 | | 124,678 | | 195,783 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405369 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/15/2025 | 576 | 3,200,000 | 5554 | 131,681 | | | 131,681 | | 204,950 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504436 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/26/2026 | 48 | 280,246 | 5956 | | 8,417 | | 8,417 | | 10,385 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410529 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/03/2025 | 25 | 152,000 | 6328 | 577 | | | 577 | | 554 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510821 | | N/A | Equity/Index | NTX- | 05/23/2025 | 05/22/2026 | 604 | 3,505,000 | 5803 | | 329,297 | | 329,297 | | 467,126 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511730 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/08/2026 | 100 | 600,036 | 6000 | | 17,583 | | 17,583 | | 19,457 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406508 | | N/A | Equity/Index | SG- | 09/24/2024 | 09/24/2025 | 157 | 900,000 | 5733 | 27,811 | | | 27,811 | | 37,600 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404627 | | N/A | Equity/Index | BAR- | 07/22/2024 | 07/22/2025 | 270 | 1,500,000 | 5564 | 48,337 | | | 48,337 | | 77,162 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505297 | | N/A | Equity/Index | BAR- | 03/13/2025 | 03/11/2026 | 165 | 913,408 | 5572 | | 26,747 | | 26,747 | | 36,891 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410469 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/16/2025 | 66 | 400,000 | 6074 | 13,063 | | | 13,063 | | 13,548 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404767 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 220 | 1,200,000 | 5459 | 32,712 | | | 32,712 | | 52,239 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410432 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/10/2025 | 660 | 3,995,541 | 6035 | 155,219 | | | 155,219 | | 163,777 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502461 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/03/2026 | 92 | 554,944 | 5995 | | 24,592 | | 24,592 | | 26,898 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511247 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 06/01/2026 | 100 | 591,169 | 5912 | | 33,226 | | 33,226 | | 39,553 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501818 | | N/A | Equity/Index | RBC- | 01/29/2025 | 01/27/2026 | 152 | 918,962 | 6012 | | 31,402 | | 31,402 | | 33,970 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508544 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/17/2026 | 69 | 381,208 | 5283 | | 17,010 | | 17,010 | | 22,037 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407673 | | N/A | Equity/Index | TOCC- | 10/28/2024 | 10/28/2025 | 200 | 1,164,704 | 5824 | 52,647 | | | 52,647 | | 66,126 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409944 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/08/2025 | 673 | 4,100,000 | 6090 | 92,410 | | | 92,410 | | 96,614 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507479 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/10/2026 | 298 | 1,600,000 | 5363 | | 42,561 | | 42,561 | | 59,561 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509318 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 867 | 4,876,008 | 5687 | | 260,863 | | 260,863 | | 369,680 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404592 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/21/2025 | 100 | 550,500 | 5505 | 26,151 | | | 26,151 | | 44,845 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406754 | | N/A | Equity/Index | BAR- | 10/01/2024 | 09/26/2025 | 674 | 3,853,824 | 5745 | 224,543 | | | 224,543 | | 312,967 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510594 | | N/A | Equity/Index | TOCC- | 05/22/2025 | 05/22/2026 | 600 | 3,505,206 | 5842 | | 71,511 | | 71,511 | | 83,919 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410125 | | N/A | Equity/Index | BMO- | 12/09/2024 | 09/16/2025 | 17 | 102,914 | 5633 | 12,558 | | | 12,558 | | 11,204 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411563 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 1,083 | 6,384,123 | 5971 | 332,633 | | | 332,633 | | 400,521 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510743 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/19/2026 | 57 | 334,265 | 5964 | | 15,556 | | 15,556 | | 19,280 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510581 | | N/A | Equity/Index | BAR- | 05/21/2025 | 05/12/2026 | 107 | 626,025 | 6205 | | 34,197 | | 34,197 | | 51,337 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510596 | | N/A | Equity/Index | TOCC- | 05/22/2025 | 05/22/2026 | 300 | 1,752,603 | 5842 | | 48,551 | | 48,551 | | 57,684 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511622 | | N/A | Equity/Index | RBC- | 06/05/2025 | 06/02/2026 | 7 | 41,972 | 5936 | | 2,052 | | 2,052 | | 2,295 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500935 | | N/A | Equity/Index | SG- | 01/16/2025 | 01/16/2026 | 101 | 600,000 | 5937 | | 36,422 | | 36,422 | | 42,743 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404947 | | N/A | Equity/Index | BAR- | 08/01/2024 | 08/01/2025 | 220 | 1,200,000 | 5447 | 56,677 | | | 56,677 | | 96,105 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509029 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/01/2026 | 1,882 | 10,700,000 | 5687 | | 459,353 | | 459,353 | | 602,080 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510833 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/22/2026 | 302 | 1,753,000 | 5803 | | 99,025 | | 99,025 | | 124,394 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406650 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/26/2025 | 192 | 1,100,000 | 5738 | 57,442 | | | 57,442 | | 79,865 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505029 | | N/A | Equity/Index | BMO- | 03/07/2025 | 12/05/2025 | 33 | 190,220 | 6475 | | 2,954 | | 2,954 | | 5,025 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406528 | | N/A | Equity/Index | BAR- | 09/24/2024 | 09/19/2025 | 1,167 | 6,682,720 | 5714 | 385,367 | | | 385,367 | | 548,383 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411134 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/24/2025 | 66 | 400,000 | 6040 | 13,171 | | | 13,171 | | 13,987 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503405 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/18/2026 | 98 | 600,000 | 6130 | | 19,087 | | 19,087 | | 19,407 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512465 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/17/2026 | 101 | 603,000 | 5983 | | 27,919 | | 27,919 | | 31,464 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505797 | | N/A | Equity/Index | NTX- | 03/20/2025 | 03/20/2026 | 795 | 4,500,000 | 5663 | | 90,855 | | 90,855 | | 114,853 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505426 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/16/2026 | 497 | 2,800,000 | 5639 | | 252,535 | | 252,535 | | 420,799 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405085 | | N/A | Equity/Index | BNP- | 08/07/2024 | 08/07/2025 | 1,135 | 5,900,000 | 5200 | 128,914 | | | 128,914 | | 202,553 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411491 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/22/2025 | 109 | 652,256 | 5931 | 39,942 | | | 39,942 | | 45,836 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511598 | | N/A | Equity/Index | CITI- | 06/05/2025 | 06/05/2026 | 1,407 | 8,359,000 | 5939 | | 350,907 | | 350,907 | | 405,846 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507673 | | N/A | Equity/Index | BAR- | 04/15/2025 | 04/15/2026 | 93 | 500,000 | 5397 | | 28,734 | | 28,734 | | 42,645 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500429 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/16/2025 | 31 | 183,027 | 6074 | | 11,439 | | 11,439 | | 12,735 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411477 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | 92 | 550,528 | 6147 | 7,102 | | | 7,102 | | 8,130 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410106 | | N/A | Equity/Index | BMO- | 12/09/2024 | 10/14/2025 | 17 | 102,914 | 6179 | 6,303 | | | 6,303 | | 4,321 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406668 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/12/2025 | 40 | 230,060 | 5596 | 15,236 | | | 15,236 | | 20,635 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505799 | | N/A | Equity/Index | NTX- | 03/20/2025 | 03/20/2026 | 6,410 | 36,300,000 | 5663 | | 1,466,520 | | 1,466,520 | | 1,937,829 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407997 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/31/2025 | 19 | 108,673 | 5705 | 7,485 | | | 7,485 | | 10,289 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408485 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/07/2025 | 62 | 371,043 | 5973 | 20,355 | | | 20,355 | | 22,205 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513397 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/26/2026 | 406 | 2,510,075 | 6141 | | 139,676 | | 139,676 | | 141,078 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512987 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/22/2026 | 72 | 438,926 | 5968 | | 22,985 | | 22,985 | | 24,095 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409496 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/25/2025 | 10 | 60,478 | 6096 | 3,190 | | | 3,190 | | 3,106 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506401 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/26/2026 | 624 | 3,490,818 | 5712 | | 176,704 | | 176,704 | | 266,984 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506229 | | N/A | Equity/Index | NTX- | 03/27/2025 | 03/27/2026 | 3,004 | 17,100,000 | 5693 | | 694,089 | | 694,089 | | 902,665 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411193 | | N/A | Equity/Index | TOCC- | 12/26/2024 | 12/26/2025 | 100 | 603,759 | 6038 | 19,021 | | | 19,021 | | 20,318 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407096 | | N/A | Equity/Index | BNP- | 10/09/2024 | 10/07/2025 | 74 | 428,238 | 5696 | 27,877 | | | 27,877 | | 35,766 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405761 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/18/2025 | 79 | 444,694 | 5554 | 10,845 | | | 10,845 | | 15,046 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500537 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/09/2026 | 704 | 4,100,000 | 5827 | | 121,973 | | 121,973 | | 148,509 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410936 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/16/2025 | 24 | 142,831 | 6074 | 7,109 | | | 7,109 | | 7,761 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505859 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 194 | 1,100,000 | 5668 | | 30,746 | | 30,746 | | 40,411 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406864 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/03/2025 | 261 | 1,500,000 | 5751 | 87,599 | | | 87,599 | | 117,913 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406411 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/19/2025 | 123 | 700,000 | 5703 | 41,383 | | | 41,383 | | 60,140 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501163 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/15/2026 | 68 | 408,745 | 5950 | | 12,542 | | 12,542 | | 13,835 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411488 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/22/2025 | 47 | 281,248 | 6509 | 2,719 | | | 2,719 | | 2,909 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509325 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/04/2026 | 55 | 309,320 | 5687 | | 15,843 | | 15,843 | | 22,287 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406870 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/06/2025 | 156 | 900,000 | 5751 | 28,350 | | | 28,350 | | 36,989 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510709 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/11/2026 | 99 | 580,566 | 5660 | | 12,667 | | 12,667 | | 14,229 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411677 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/28/2025 | 102 | 600,066 | 5999 | 23,894 | | | 23,894 | | 29,189 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405859 | | N/A | Equity/Index | BNP- | 08/30/2024 | 09/02/2025 | 124 | 700,000 | 5648 | 22,610 | | | 22,610 | | 32,445 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511096 | | N/A | Equity/Index | TOCC- | 05/28/2025 | 05/28/2026 | 300 | 1,766,565 | 5889 | | 36,221 | | 36,221 | | 41,751 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510009 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/11/2026 | 252 | 1,483,663 | 5660 | | 32,596 | | 32,596 | | 35,924 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502842 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/05/2026 | 15 | 90,986 | 6061 | | 4,327 | | 4,327 | | 4,575 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510104 | | N/A | Equity/Index | RBC- | 05/15/2025 | 05/15/2026 | 398 | 2,357,000 | 5917 | | 51,383 | | 51,383 | | 59,427 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508830 | | N/A | Equity/Index | RBC- | 04/30/2025 | 04/30/2026 | 108 | 600,000 | 5569 | | 15,156 | | 15,156 | | 20,246 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504983 | | N/A | Equity/Index | BAR- | 03/07/2025 | 03/03/2026 | 57 | 328,983 | 5850 | | 17,659 | | 17,659 | | 23,474 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411144 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/22/2025 | 102 | 613,964 | 5931 | 57,919 | | | 57,919 | | 53,673 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512714 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/22/2026 | 100 | 598,000 | 5968 | | 28,709 | | 28,709 | | 32,676 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509341 | | N/A | Equity/Index | TOCC- | 05/07/2025 | 05/07/2026 | 500 | 2,815,640 | 5631 | | 55,478 | | 55,478 | | 71,647 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507095 | | N/A | Equity/Index | TOCC- | 04/09/2025 | 04/09/2026 | 100 | 545,690 | 5457 | | 14,081 | | 14,081 | | 19,963 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504181 | | N/A | Equity/Index | BMO- | 02/27/2025 | 02/27/2026 | 205 | 1,200,000 | 5862 | | 101,879 | | 101,879 | | 133,822 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407287 | | N/A | Equity/Index | BAR- | 10/17/2024 | 10/17/2025 | 616 | 3,600,000 | 5841 | 70,558 | | | 70,558 | | 87,088 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408517 | | N/A | Equity/Index | BMO- | 11/12/2024 | 11/07/2025 | 62 | 371,334 | 6295 | 18,930 | | | 18,930 | | 13,378 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406450 | | N/A | Equity/Index | BAR- | 09/20/2024 | 08/29/2025 | 105 | 597,135 | 5648 | 23,115 | | | 23,115 | | 32,608 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509305 | | N/A | Equity/Index | BMO- | 05/06/2025 | 03/13/2026 | 42 | 236,208 | 5639 | | 12,751 | | 12,751 | | 18,314 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500195 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/30/2025 | 240 | 1,426,860 | 5907 | | 81,132 | | 81,132 | | 93,087 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502627 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/06/2026 | 500 | 3,012,995 | 6026 | | 181,993 | | 181,993 | | 195,928 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506145 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/23/2026 | 144 | 829,944 | 5668 | | 50,573 | | 50,573 | | 65,735 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505436 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 106 | 600,000 | 5639 | | 16,199 | | 16,199 | | 21,336 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407178 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2025 | 86 | 500,000 | 5815 | 12,799 | | | 12,799 | | 16,145 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506494 | | N/A | Equity/Index | BAR- | 03/31/2025 | 03/31/2026 | 1,390 | 7,800,000 | 5612 | | 310,675 | | 310,675 | | 424,049 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409940 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/05/2025 | 312 | 1,900,000 | 6090 | 114,209 | | | 114,209 | | 106,469 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409148 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/20/2025 | 27 | 161,902 | 5917 | 11,428 | | | 11,428 | | 12,057 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506254 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/20/2026 | 134 | 764,450 | 5668 | | 29,050 | | 29,050 | | 37,522 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2508786 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/24/2026 | 15 | 83,438 | 5485 | | 3,173 | | 3,173 | | 4,219 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504780 | | N/A | Equity/Index | TOCC- | 03/06/2025 | 03/06/2026 | 2,000 | 11,477,040 | 5739 | | 500,431 | | 500,431 | | 642,453 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409550 | | N/A | Equity/Index | BAR- | 12/03/2024 | 12/03/2025 | 215 | 1,300,000 | 6050 | 39,001 | | | 39,001 | | 41,555 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510140 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/08/2026 | 178 | 1,053,564 | 5660 | | 65,070 | | 65,070 | | 74,120 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502635 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/09/2026 | 600 | 3,615,594 | 6026 | | 212,241 | | 212,241 | | 229,030 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501370 | | N/A | Equity/Index | TOCC- | 01/23/2025 | 01/23/2026 | 2,500 | 15,296,775 | 6119 | | 663,914 | | 663,914 | | 659,531 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506560 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/27/2026 | 1,439 | 8,140,423 | 5581 | | 311,961 | | 311,961 | | 404,390 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406885 | | N/A | Equity/Index | BAR- | 10/04/2024 | 09/19/2025 | 75 | 428,898 | 5714 | 23,533 | | | 23,533 | | 32,488 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404588 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/21/2025 | 100 | 550,500 | 5505 | 16,022 | | | 16,022 | | 25,691 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509436 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/08/2026 | 1,293 | 7,321,000 | 5664 | | 441,086 | | 441,086 | | 610,190 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502826 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/02/2026 | 78 | 473,125 | 6041 | | 14,287 | | 14,287 | | 15,265 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409854 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/31/2025 | 475 | 2,889,591 | 5729 | 150,732 | | | 150,732 | | 162,689 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406373 | | N/A | Equity/Index | CIBC- | 09/19/2024 | 09/16/2025 | 489 | 2,795,980 | 5633 | 171,898 | | | 171,898 | | 242,092 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502090 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 01/30/2026 | 900 | 5,436,477 | 6041 | | 315,878 | | 315,878 | | 337,128 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504450 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/26/2026 | 112 | 659,618 | 6561 | | 17,039 | | 17,039 | | 22,014 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404950 | | N/A | Equity/Index | BAR- | 08/01/2024 | 08/01/2025 | 147 | 800,000 | 5447 | 44,505 | | | 44,505 | | 78,237 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512171 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/05/2026 | 34 | 205,438 | 6000 | | 4,601 | | 4,601 | | 4,942 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511121 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 114 | 673,629 | 5803 | | 43,743 | | 43,743 | | 51,735 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513085 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/26/2026 | 99 | 609,000 | 6141 | | 14,433 | | 14,433 | | 14,743 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503604 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/20/2026 | 98 | 600,000 | 6118 | | 34,764 | | 34,764 | | 34,451 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405942 | | N/A | Equity/Index | BAR- | 09/05/2024 | 09/05/2025 | 127 | 700,000 | 5503 | 38,667 | | | 38,667 | | 61,195 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406883 | | N/A | Equity/Index | BAR- | 10/04/2024 | 09/19/2025 | 50 | 285,932 | 5703 | 17,226 | | | 17,226 | | 23,803 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502401 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/09/2026 | 227 | 1,370,978 | 5827 | | 66,579 | | 66,579 | | 72,753 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407313 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/04/2025 | 59 | 345,038 | 5520 | 25,412 | | | 25,412 | | 31,980 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506136 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/20/2026 | 969 | 5,584,832 | 5668 | | 218,548 | | 218,548 | | 269,730 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508673 | | N/A | Equity/Index | BAR- | 04/28/2025 | 04/28/2026 | 109 | 600,000 | 5529 | | 31,139 | | 31,139 | | 44,637 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500497 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/09/2026 | 200 | 1,183,650 | 5918 | | 54,095 | | 54,095 | | 63,101 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512379 | | N/A | Equity/Index | CITI- | 06/16/2025 | 06/16/2026 | 99 | 598,000 | 6033 | | 14,083 | | 14,083 | | 15,277 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511063 | | N/A | Equity/Index | BAR- | 05/27/2025 | 05/22/2026 | 229 | 1,354,592 | 5842 | | 77,473 | | 77,473 | | 90,937 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404184 | | N/A | Equity/Index | BNP- | 07/08/2024 | 07/08/2025 | 126 | 700,000 | 5573 | 23,458 | | | 23,458 | | 38,369 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506191 | | N/A | Equity/Index | NTX- | 03/26/2025 | 03/24/2026 | 53 | 302,471 | 5768 | | 14,536 | | 14,536 | | 19,890 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405383 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/18/2025 | 144 | 800,000 | 5554 | 45,095 | | | 45,095 | | 73,158 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503132 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/29/2026 | 173 | 1,046,304 | 6039 | | 47,904 | | 47,904 | | 51,197 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2409257 | | N/A | Equity/Index | BAR- | 11/26/2024 | 11/21/2025 | 205 | 1,232,973 | 6156 | 44,083 | | | 44,083 | | 45,836 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513248 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/25/2026 | 348 | 2,151,684 | 6092 | | 74,823 | | 74,823 | | 75,064 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407624 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 1,498 | 8,700,000 | 5808 | 528,953 | | | 528,953 | | 677,512 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408020 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/21/2025 | 25 | 143,075 | 6173 | 5,512 | | | 5,512 | | 6,693 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410548 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | 42 | 255,360 | 6359 | 2,007 | | | 2,007 | | 1,905 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511515 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | 320 | 1,913,760 | 5912 | | 108,918 | | 108,918 | | 123,854 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501653 | | N/A | Equity/Index | BAR- | 01/27/2025 | 01/23/2026 | 32 | 192,000 | 6119 | | 5,112 | | 5,112 | | 5,699 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408673 | | N/A | Equity/Index | TOCC- | 11/18/2024 | 11/18/2025 | 400 | 2,357,448 | 5894 | 73,322 | | | 73,322 | | 88,017 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512488 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/12/2026 | 180 | 1,079,919 | 5977 | | 23,832 | | 23,832 | | 26,002 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506968 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 12 | 61,200 | 5671 | | 2,237 | | 2,237 | | 5,912 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510212 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/18/2026 | 497 | 2,960,000 | 5958 | | 60,502 | | 60,502 | | 68,030 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405828 | | N/A | Equity/Index | BNP- | 08/30/2024 | 09/02/2025 | 106 | 600,000 | 5662 | 48,058 | | | 48,058 | | 65,178 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503497 | | N/A | Equity/Index | TOCC- | 02/19/2025 | 02/19/2026 | 300 | 1,843,245 | 6144 | | 34,841 | | 34,841 | | 34,922 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406194 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 200 | 1,125,204 | 5626 | 59,207 | | | 59,207 | | 90,044 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507001 | | N/A | Equity/Index | RBC- | 04/08/2025 | 04/08/2026 | 100 | 500,000 | 4983 | | 12,735 | | 12,735 | | 19,728 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501548 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/16/2026 | 63 | 383,884 | 5997 | | 25,211 | | 25,211 | | 25,498 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512574 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/16/2026 | 54 | 324,432 | 6033 | | 7,252 | | 7,252 | | 7,861 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512178 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/08/2026 | 133 | 803,626 | 6000 | | 25,116 | | 25,116 | | 27,147 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405451 | | N/A | Equity/Index | TOCC- | 08/20/2024 | 08/15/2025 | 300 | 1,680,666 | 5554 | 99,080 | | | 99,080 | | 155,823 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405431 | | N/A | Equity/Index | BNP- | 08/19/2024 | 08/19/2025 | 71 | 400,000 | 5608 | 20,923 | | | 20,923 | | 32,685 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502084 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 01/30/2026 | 1,300 | 7,852,689 | 6041 | | 233,253 | | 233,253 | | 252,179 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408761 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/14/2025 | 30 | 177,347 | 5871 | 5,591 | | | 5,591 | | 6,710 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405625 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/21/2025 | 96 | 537,655 | 5621 | 33,729 | | | 33,729 | | 54,209 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500968 | | N/A | Equity/Index | BAR- | 01/16/2025 | 01/09/2026 | 100 | 595,219 | 5827 | | 14,029 | | 14,029 | | 15,792 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509962 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | 222 | 1,307,036 | 5604 | | 90,616 | | 90,616 | | 106,162 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500701 | | N/A | Equity/Index | RBC- | 01/13/2025 | 12/30/2025 | 6 | 34,964 | 6500 | | 834 | | 834 | | 991 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409947 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/08/2025 | 296 | 1,800,000 | 6090 | 56,033 | | | 56,033 | | 57,868 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404941 | | N/A | Equity/Index | BAR- | 08/01/2024 | 08/01/2025 | 73 | 400,000 | 5447 | 7,784 | | | 7,784 | | 12,064 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501816 | | N/A | Equity/Index | RBC- | 01/29/2025 | 01/27/2026 | 89 | 538,076 | 6012 | | 12,381 | | 12,381 | | 13,368 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405916 | | N/A | Equity/Index | BAR- | 09/04/2024 | 09/04/2025 | 308 | 1,700,000 | 5520 | 32,811 | | | 32,811 | | 46,942 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506558 | | N/A | Equity/Index | BMO- | 04/02/2025 | 03/27/2026 | 212 | 1,199,284 | 5581 | | 34,978 | | 34,978 | | 44,650 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503136 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/30/2026 | 43 | 260,064 | 6041 | | 9,955 | | 9,955 | | 10,660 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504410 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/17/2026 | 60 | 350,307 | 6814 | | 341 | | 341 | | 321 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405779 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/27/2025 | 86 | 484,097 | 5626 | 14,277 | | | 14,277 | | 20,379 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2505498 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/12/2026 | 171 | 962,499 | 5599 | | 57,044 | | 57,044 | | 79,689 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502392 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/23/2026 | 39 | 235,542 | 6119 | | 13,651 | | 13,651 | | 14,316 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506520 | | N/A | Equity/Index | BAR- | 04/01/2025 | 04/01/2026 | 195 | 1,100,000 | 5633 | | 98,232 | | 98,232 | | 169,415 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513240 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/29/2026 | 298 | 1,842,000 | 6173 | | 63,918 | | 63,918 | | 64,807 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406589 | | N/A | Equity/Index | CIBC- | 09/26/2024 | 09/26/2025 | 366 | 2,100,000 | 5745 | 109,410 | | | 109,410 | | 152,164 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505242 | | N/A | Equity/Index | RBC- | 03/12/2025 | 03/06/2026 | 160 | 896,000 | 5739 | | 67,878 | | 67,878 | | 121,279 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405632 | | N/A | Equity/Index | SG- | 08/23/2024 | 07/25/2025 | 74 | 414,442 | 5399 | 23,433 | | | 23,433 | | 34,567 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501797 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/26/2026 | 131 | 795,039 | 6101 | | 24,904 | | 24,904 | | 26,545 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504640 | | N/A | Equity/Index | BAR- | 03/04/2025 | 02/27/2026 | 8 | 46,470 | 5862 | | 1,900 | | 1,900 | | 2,410 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500193 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/30/2025 | 5 | 29,726 | 5907 | | 1,298 | | 1,298 | | 1,485 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406875 | | N/A | Equity/Index | BAR- | 10/04/2024 | 10/06/2025 | 504 | 2,900,000 | 5751 | 166,171 | | | 166,171 | | 223,576 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505715 | | N/A | Equity/Index | BAR- | 03/19/2025 | 03/19/2026 | 405 | 2,300,000 | 5675 | | 42,598 | | 42,598 | | 54,510 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407153 | | N/A | Equity/Index | RBC- | 10/11/2024 | 10/10/2025 | 584 | 3,397,362 | 5834 | 279,909 | | | 279,909 | | 300,735 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500186 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/29/2025 | 117 | 695,594 | 5971 | | 20,519 | | 20,519 | | 23,438 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504609 | | N/A | Equity/Index | TOCC- | 03/04/2025 | 03/04/2026 | 100 | 577,815 | 5778 | | 16,932 | | 16,932 | | 20,760 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505488 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/10/2026 | 471 | 2,651,094 | 5615 | | 102,810 | | 102,810 | | 137,498 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509193 | | N/A | Equity/Index | CITI- | 05/05/2025 | 05/05/2026 | 195 | 1,100,000 | 5650 | | 59,324 | | 59,324 | | 80,502 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504658 | | N/A | Equity/Index | BAR- | 03/04/2025 | 03/02/2026 | 13 | 75,514 | 5955 | | 3,974 | | 3,974 | | 5,325 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500011 | | N/A | Equity/Index | TOCC- | 01/02/2025 | 01/02/2026 | 100 | 586,855 | 5869 | | 35,918 | | 35,918 | | 43,728 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406206 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/15/2025 | 100 | 562,602 | 5626 | 29,586 | | | 29,586 | | 44,913 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502025 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/28/2026 | 171 | 1,037,803 | 6068 | | 33,256 | | 33,256 | | 35,435 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506837 | | N/A | Equity/Index | BMO- | 04/04/2025 | 04/02/2026 | 1,015 | 5,224,205 | 5397 | | 404,000 | | 404,000 | | 1,078,325 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408859 | | N/A | Equity/Index | TOCC- | 11/21/2024 | 11/21/2025 | 700 | 4,164,097 | 5949 | 80,798 | | | 80,798 | | 93,602 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405846 | | N/A | Equity/Index | BNP- | 08/30/2024 | 08/29/2025 | 460 | 2,600,000 | 5648 | 83,980 | | | 83,980 | | 120,791 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408450 | | N/A | Equity/Index | BAR- | 11/11/2024 | 11/07/2025 | 15 | 90,058 | 5973 | 5,995 | | | 5,995 | | 6,135 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410376 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/12/2025 | 1,471 | 8,900,000 | 6051 | 560,173 | | | 560,173 | | 551,840 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406684 | | N/A | Equity/Index | BAR- | 09/27/2024 | 09/24/2025 | 95 | 546,393 | 5733 | 22,221 | | | 22,221 | | 29,974 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511737 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 300 | 1,800,108 | 6000 | | 158,771 | | 158,771 | | 191,818 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500188 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/29/2025 | 26 | 154,577 | 5971 | | 8,858 | | 8,858 | | 10,926 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512382 | | N/A | Equity/Index | CITI- | 06/16/2025 | 06/16/2026 | 297 | 1,793,000 | 6033 | | 90,060 | | 90,060 | | 100,116 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501250 | | N/A | Equity/Index | BMO- | 01/21/2025 | 01/16/2026 | 80 | 483,880 | 5937 | | 31,915 | | 31,915 | | 33,845 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406482 | | N/A | Equity/Index | RBC- | 09/23/2024 | 09/19/2025 | 33 | 188,667 | 5714 | 5,591 | | | 5,591 | | 7,600 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508684 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/23/2026 | 329 | 1,805,009 | 5376 | | 79,213 | | 79,213 | | 107,770 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405631 | | N/A | Equity/Index | SG- | 08/23/2024 | 07/25/2025 | 107 | 599,261 | 5399 | 27,478 | | | 27,478 | | 39,483 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2505931 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/19/2026 | 91 | 514,100 | 5675 | | 15,300 | | 15,300 | | 20,249 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406642 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/26/2025 | 87 | 500,000 | 5738 | 11,921 | | | 11,921 | | 15,891 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505167 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/06/2026 | 476 | 2,661,019 | 5770 | | 139,201 | | 139,201 | | 216,775 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501695 | | N/A | Equity/Index | BNP- | 01/28/2025 | 01/28/2026 | 890 | 5,400,000 | 6068 | | 121,014 | | 121,014 | | 128,933 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410553 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | 38 | 231,040 | 6090 | 12,605 | | | 12,605 | | 12,069 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507854 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/17/2026 | 1,500 | 7,924,050 | 5283 | | 450,908 | | 450,908 | | 705,146 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406634 | | N/A | Equity/Index | RBC- | 09/27/2024 | 09/26/2025 | 519 | 2,980,000 | 5738 | 240,486 | | | 240,486 | | 300,995 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506514 | | N/A | Equity/Index | TOCC- | 04/01/2025 | 04/01/2026 | 100 | 563,307 | 5633 | | 15,774 | | 15,774 | | 20,752 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510138 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/08/2026 | 77 | 455,755 | 5660 | | 14,915 | | 14,915 | | 16,326 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504388 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 202 | 1,200,000 | 5955 | | 40,441 | | 40,441 | | 46,498 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410706 | | N/A | Equity/Index | RBC- | 12/18/2024 | 12/12/2025 | 139 | 835,633 | 6051 | 45,221 | | | 45,221 | | 46,651 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409832 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/24/2025 | 182 | 1,107,170 | 6004 | 45,988 | | | 45,988 | | 47,688 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511738 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/08/2026 | 100 | 600,036 | 6000 | | 53,044 | | 53,044 | | 64,201 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508448 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 597 | 3,300,000 | 5525 | | 59,003 | | 59,003 | | 79,701 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508276 | | N/A | Equity/Index | TOCC- | 04/23/2025 | 04/23/2026 | 100 | 537,586 | 5376 | | 14,141 | | 14,141 | | 19,851 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501888 | | N/A | Equity/Index | TOCC- | 01/30/2025 | 01/30/2026 | 100 | 607,117 | 6071 | | 20,523 | | 20,523 | | 21,671 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507492 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/13/2026 | 93 | 500,000 | 5363 | | 13,306 | | 13,306 | | 18,604 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410825 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/22/2025 | 800 | 4,744,680 | 5931 | 106,772 | | | 106,772 | | 123,575 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410105 | | N/A | Equity/Index | BMO- | 12/09/2024 | 11/06/2025 | 17 | 102,914 | 6257 | 5,909 | | | 5,909 | | 4,053 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504950 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/06/2026 | 1,100 | 6,347,220 | 5770 | | 375,139 | | 375,139 | | 492,848 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406273 | | N/A | Equity/Index | BNP- | 09/16/2024 | 09/16/2025 | 213 | 1,200,000 | 5633 | 64,249 | | | 64,249 | | 96,019 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408660 | | N/A | Equity/Index | BAR- | 11/15/2024 | 11/07/2025 | 151 | 886,717 | 5996 | 44,547 | | | 44,547 | | 53,339 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508273 | | N/A | Equity/Index | TOCC- | 04/23/2025 | 04/23/2026 | 600 | 3,225,516 | 5376 | | 58,071 | | 58,071 | | 79,910 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411480 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | 92 | 550,528 | 5931 | 16,607 | | | 16,607 | | 19,106 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508891 | | N/A | Equity/Index | BMO- | 05/01/2025 | 04/29/2026 | 169 | 952,357 | 5561 | | 34,349 | | 34,349 | | 44,353 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405905 | | N/A | Equity/Index | RBC- | 09/03/2024 | 08/28/2025 | 319 | 1,767,206 | 5592 | 99,388 | | | 99,388 | | 166,108 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405000 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/11/2025 | 70 | 372,839 | 5615 | 8,255 | | | 8,255 | | 17,667 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506697 | | N/A | Equity/Index | RBC- | 04/03/2025 | 03/27/2026 | 542 | 2,928,318 | 5937 | | 119,885 | | 119,885 | | 338,125 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404483 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/11/2025 | 950 | 5,377,000 | 5585 | 240,445 | | | 240,445 | | 389,935 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507255 | | N/A | Equity/Index | NTX- | 04/10/2025 | 03/31/2026 | 29 | 151,240 | 6202 | | 3,695 | | 3,695 | | 12,616 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404528 | | N/A | Equity/Index | BAR- | 07/18/2024 | 07/18/2025 | 1,208 | 6,700,000 | 5545 | 147,134 | | | 147,134 | | 230,907 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509248 | | N/A | Equity/Index | TOCC- | 05/06/2025 | 05/06/2026 | 100 | 560,691 | 5607 | | 16,542 | | 16,542 | | 21,791 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513107 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/24/2026 | 103 | 631,905 | 6092 | | 31,802 | | 31,802 | | 33,026 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411538 | | N/A | Equity/Index | TOCC- | 12/31/2024 | 12/31/2025 | 200 | 1,176,326 | 5882 | 36,705 | | | 36,705 | | 44,045 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404369 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/14/2025 | 196 | 1,100,000 | 5615 | 60,939 | | | 60,939 | | 105,104 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406891 | | N/A | Equity/Index | BAR- | 10/04/2024 | 09/30/2025 | 47 | 268,776 | 5762 | 11,395 | | | 11,395 | | 15,602 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408030 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/30/2025 | 142 | 812,666 | 5814 | 61,578 | | | 61,578 | | 79,449 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504399 | | N/A | Equity/Index | BAR- | 02/28/2025 | 03/02/2026 | 202 | 1,200,000 | 5955 | | 36,721 | | 36,721 | | 42,192 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501345 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/20/2026 | 85 | 518,220 | 5997 | | 16,329 | | 16,329 | | 16,838 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405695 | | N/A | Equity/Index | TOCC- | 08/27/2024 | 08/27/2025 | 100 | 562,580 | 5626 | 17,442 | | | 17,442 | | 25,139 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506953 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 11 | 56,100 | 5397 | | 1,372 | | 1,372 | | 2,441 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504058 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/20/2026 | 738 | 4,393,454 | 6013 | | 247,872 | | 247,872 | | 287,405 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406298 | | N/A | Equity/Index | TOCC- | 09/17/2024 | 09/17/2025 | 300 | 1,690,374 | 5635 | 51,917 | | | 51,917 | | 73,576 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404356 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/11/2025 | 499 | 2,800,000 | 5615 | 111,718 | | | 111,718 | | 191,746 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502083 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 01/30/2026 | 800 | 4,832,424 | 6041 | | 108,740 | | 108,740 | | 119,225 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406034 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/29/2025 | 998 | 5,394,988 | 5648 | 193,293 | | | 193,293 | | 363,215 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409562 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/28/2025 | 1,000 | 6,048,000 | 6032 | 239,520 | | | 239,520 | | 251,752 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502849 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/06/2026 | 171 | 1,037,235 | 6084 | | 39,032 | | 39,032 | | 41,458 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510569 | | N/A | Equity/Index | BAR- | 05/21/2025 | 05/19/2026 | 116 | 687,762 | 5964 | | 41,032 | | 41,032 | | 49,448 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512245 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/15/2026 | 202 | 1,209,000 | 5977 | | 60,935 | | 60,935 | | 69,347 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511620 | | N/A | Equity/Index | RBC- | 06/05/2025 | 06/02/2026 | 1,819 | 10,906,724 | 5936 | | 412,440 | | 412,440 | | 456,995 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411671 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/26/2025 | 29 | 170,607 | 6022 | 4,146 | | | 4,146 | | 5,026 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409813 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/17/2025 | 56 | 340,668 | 6062 | 4,660 | | | 4,660 | | 4,919 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513374 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/05/2026 | 109 | 673,887 | 6000 | | 36,252 | | 36,252 | | 36,591 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507711 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/13/2026 | 24 | 129,564 | 5363 | | 4,712 | | 4,712 | | 6,615 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506832 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 94 | 480,194 | 5671 | | 17,541 | | 17,541 | | 42,923 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407630 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/27/2025 | 121 | 700,000 | 5808 | 23,008 | | | 23,008 | | 29,023 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506186 | | N/A | Equity/Index | NTX- | 03/26/2025 | 03/24/2026 | 139 | 793,273 | 5768 | | 15,722 | | 15,722 | | 19,885 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410467 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/16/2025 | 362 | 2,200,000 | 6074 | 65,803 | | | 65,803 | | 68,441 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512038 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/08/2026 | 166 | 998,698 | 6000 | | 46,573 | | 46,573 | | 51,699 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502695 | | N/A | Equity/Index | BAR- | 02/07/2025 | 02/04/2026 | 798 | 4,808,748 | 6038 | | 182,543 | | 182,543 | | 198,809 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410079 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/01/2025 | 99 | 600,243 | 6032 | 35,552 | | | 35,552 | | 35,192 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508015 | | N/A | Equity/Index | BAR- | 04/17/2025 | 04/14/2026 | 326 | 1,725,518 | 5406 | | 154,769 | | 154,769 | | 347,221 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500542 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/09/2026 | 2,334 | 13,600,000 | 5827 | | 593,920 | | 593,920 | | 734,983 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405629 | | N/A | Equity/Index | SG- | 08/23/2024 | 07/21/2025 | 100 | 560,057 | 5505 | 19,029 | | | 19,029 | | 28,277 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502089 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 01/30/2026 | 100 | 604,053 | 6041 | | 34,554 | | 34,554 | | 36,929 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506969 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 85 | 433,500 | 5671 | | 16,601 | | 16,601 | | 45,499 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406299 | | N/A | Equity/Index | TOCC- | 09/17/2024 | 09/17/2025 | 200 | 1,126,916 | 5635 | 36,143 | | | 36,143 | | 51,399 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510673 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/04/2026 | 56 | 328,401 | 5960 | | 9,382 | | 9,382 | | 11,303 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508154 | | N/A | Equity/Index | BMO | 04/22/2025 | 04/22/2026 | 95 | 500,000 | 5288 | | 52,151 | | 52,151 | | 110,729 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503858 | | N/A | Equity/Index | NTX | 02/21/2025 | 02/10/2026 | 29 | 174,592 | 6066 | | 5,506 | | 5,506 | | 5,962 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512165 | | N/A | Equity/Index | BMO | 06/12/2025 | 06/04/2026 | 50 | 302,115 | 5971 | | 6,833 | | 6,833 | | 7,323 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503314 | | N/A | Equity/Index | BAR | 02/14/2025 | 02/17/2026 | 98 | 600,000 | 6115 | | 11,382 | | 11,382 | | 11,751 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505919 | | N/A | Equity/Index | RBC | 03/21/2025 | 03/05/2026 | 167 | 943,458 | 5843 | | 31,247 | | 31,247 | | 45,905 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411166 | | N/A | Equity/Index | BNP | 12/24/2024 | 12/19/2025 | 19 | 114,451 | 5867 | 7,218 | | | 7,218 | | 7,779 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407389 | | N/A | Equity/Index | TOCC | 10/18/2024 | 10/20/2025 | 200 | 1,172,934 | 5865 | 53,371 | | | 53,371 | | 65,994 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406406 | | N/A | Equity/Index | BAR | 09/20/2024 | 09/19/2025 | 88 | 500,000 | 5703 | 26,035 | | | 26,035 | | 37,480 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407372 | | N/A | Equity/Index | TOCC | 10/18/2024 | 10/17/2025 | 600 | 3,518,802 | 5865 | 105,219 | | | 105,219 | | 129,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410194 | | N/A | Equity/Index | BAR | 12/10/2024 | 12/05/2025 | 969 | 5,846,462 | 6090 | 215,903 | | | 215,903 | | 228,726 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501957 | | N/A | Equity/Index | BAR | 01/30/2025 | 12/23/2025 | 27 | 163,864 | 6326 | | 3,894 | | 3,894 | | 3,929 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407617 | | N/A | Equity/Index | BMO | 10/25/2024 | 10/24/2025 | 396 | 2,300,000 | 5808 | 75,533 | | | 75,533 | | 95,473 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501891 | | N/A | Equity/Index | TOCC | 01/30/2025 | 01/30/2026 | 200 | 1,214,234 | 6071 | | 70,793 | | 70,793 | | 72,621 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503600 | | N/A | Equity/Index | BAR | 02/20/2025 | 02/20/2026 | 98 | 600,000 | 6118 | | 11,574 | | 11,574 | | 11,919 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501155 | | N/A | Equity/Index | BAR | 01/17/2025 | 01/09/2026 | 5 | 30,055 | 6244 | | 133 | | 133 | | 142 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505987 | | N/A | Equity/Index | RBC | 03/21/2025 | 03/10/2026 | 26 | 146,797 | 5988 | | 7,370 | | 7,370 | | 14,780 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510483 | | N/A | Equity/Index | NTX | 05/20/2025 | 05/15/2026 | 73 | 434,204 | 5958 | | 9,105 | | 9,105 | | 10,067 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508547 | | N/A | Equity/Index | BMO | 04/25/2025 | 03/31/2026 | 1,176 | 6,497,106 | 5612 | | 231,707 | | 231,707 | | 337,268 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406405 | | N/A | Equity/Index | BAR | 09/20/2024 | 09/19/2025 | 175 | 1,000,000 | 5703 | 51,870 | | | 51,870 | | 74,651 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406867 | | N/A | Equity/Index | BAR | 10/04/2024 | 10/06/2025 | 661 | 3,800,000 | 5751 | 86,261 | | | 86,261 | | 111,197 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510206 | | N/A | Equity/Index | NTX | 05/16/2025 | 05/15/2026 | 99 | 590,000 | 5958 | | 30,934 | | 30,934 | | 36,664 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406146 | | N/A | Equity/Index | BAR | 09/12/2024 | 09/12/2025 | 429 | 2,400,000 | 5596 | 46,081 | | | 46,081 | | 64,586 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510011 | | N/A | Equity/Index | NTX | 05/13/2025 | 05/11/2026 | 54 | 317,928 | 5660 | | 10,887 | | 10,887 | | 12,227 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411160 | | N/A | Equity/Index | BNP | 12/24/2024 | 12/19/2025 | 102 | 614,423 | 6092 | 22,882 | | | 22,882 | | 24,318 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405921 | | N/A | Equity/Index | BAR | 09/04/2024 | 09/04/2025 | 54 | 300,000 | 5520 | 9,721 | | | 9,721 | | 14,303 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505826 | | N/A | Equity/Index | BAR | 03/20/2025 | 03/18/2026 | 1,441 | 8,176,955 | 5615 | | 492,764 | | 492,764 | | 668,590 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404278 | | N/A | Equity/Index | BMO | 07/10/2024 | 07/03/2025 | 716 | 4,024,636 | 5567 | 179,150 | | | 179,150 | | 298,337 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404193 | | N/A | Equity/Index | BMO | 07/08/2024 | 07/03/2025 | 28 | 156,086 | 5537 | 5,132 | | | 5,132 | | 8,129 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507741 | | N/A | Equity/Index | BAR | 04/16/2025 | 04/16/2026 | 209 | 1,100,000 | 5276 | | 30,504 | | 30,504 | | 43,723 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512356 | | N/A | Equity/Index | RBC | 06/13/2025 | 06/05/2026 | 403 | 2,404,278 | 6357 | | 120,924 | | 120,924 | | 162,600 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404194 | | N/A | Equity/Index | BMO | 07/08/2024 | 07/03/2025 | 34 | 189,533 | 5537 | 7,944 | | | 7,944 | | 13,162 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410584 | | N/A | Equity/Index | TOCC | 12/17/2024 | 12/17/2025 | 200 | 1,210,122 | 6051 | 103,952 | | | 103,952 | | 85,610 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408358 | | N/A | Equity/Index | BNP | 11/08/2024 | 10/27/2025 | 109 | 653,886 | 5808 | 44,518 | | | 44,518 | | 49,381 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2501131 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/06/2026 | 8 | 48,088 | 5975 | | 2,325 | | 2,325 | | 2,564 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511580 | | N/A | Equity/Index | BMO- | 06/04/2025 | 06/02/2026 | 39 | 233,225 | 5936 | | 16,437 | | 16,437 | | 19,117 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406111 | | N/A | Equity/Index | BNP- | 09/11/2024 | 09/11/2025 | 72 | 400,000 | 5554 | 9,948 | | | 9,948 | | 14,462 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512437 | | N/A | Equity/Index | RBC- | 06/16/2025 | 06/12/2026 | 38 | 229,457 | 6045 | | 15,344 | | 15,344 | | 17,351 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404154 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 100 | 556,719 | 5567 | 17,929 | | | 17,929 | | 29,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510085 | | N/A | Equity/Index | NTX- | 05/14/2025 | 05/14/2026 | 1,000 | 5,890,000 | 5893 | | 129,403 | | 129,403 | | 148,867 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407419 | | N/A | Equity/Index | TOCC- | 10/21/2024 | 10/21/2025 | 100 | 585,398 | 5854 | 19,144 | | | 19,144 | | 23,707 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408490 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/07/2025 | 582 | 3,483,014 | 5996 | 187,375 | | | 187,375 | | 202,770 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407070 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/06/2025 | 103 | 589,984 | 5751 | 33,818 | | | 33,818 | | 45,986 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406265 | | N/A | Equity/Index | BNP- | 09/16/2024 | 09/16/2025 | 53 | 300,000 | 5633 | 7,113 | | | 7,113 | | 9,951 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510154 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/13/2026 | 207 | 1,225,212 | 5887 | | 48,790 | | 48,790 | | 56,499 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507046 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | 313 | 1,595,361 | 5074 | | 75,852 | | 75,852 | | 134,894 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507475 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/10/2026 | 485 | 2,600,000 | 5363 | | 278,980 | | 278,980 | | 531,565 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411504 | | N/A | Equity/Index | RBC- | 12/30/2024 | 07/09/2025 | 81 | 479,482 | 5577 | 46,818 | | | 46,818 | | 51,366 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502309 | | N/A | Equity/Index | RBC- | 02/03/2025 | 01/30/2026 | 121 | 724,185 | 6071 | | 23,019 | | 23,019 | | 25,869 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404225 | | N/A | Equity/Index | TOCC- | 07/09/2024 | 07/09/2025 | 100 | 557,698 | 5577 | 11,042 | | | 11,042 | | 17,238 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512229 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 1,618 | 9,672,000 | 5977 | | 424,602 | | 424,602 | | 478,692 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404235 | | N/A | Equity/Index | TOCC- | 07/09/2024 | 07/03/2025 | 700 | 3,906,364 | 5567 | 222,324 | | | 222,324 | | 408,053 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407652 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/22/2025 | 57 | 332,954 | 5851 | 18,174 | | | 18,174 | | 22,671 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510088 | | N/A | Equity/Index | NTX- | 05/14/2025 | 05/14/2026 | 100 | 590,000 | 5893 | | 18,686 | | 18,686 | | 21,963 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405661 | | N/A | Equity/Index | BAR- | 08/26/2024 | 08/22/2025 | 663 | 3,724,018 | 5571 | 220,322 | | | 220,322 | | 339,220 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404800 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/10/2025 | 400 | 2,182,668 | 5634 | 77,660 | | | 77,660 | | 157,960 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512128 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 100 | 602,000 | 6045 | | 32,447 | | 32,447 | | 35,852 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502194 | | N/A | Equity/Index | NGFP- | 01/31/2025 | 01/23/2026 | 384 | 2,322,298 | 6119 | | 172,716 | | 172,716 | | 164,870 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404665 | | N/A | Equity/Index | SG- | 07/23/2024 | 07/18/2025 | 75 | 418,535 | 5505 | 18,197 | | | 18,197 | | 28,247 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506130 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/20/2026 | 19 | 109,507 | 6087 | | 1,633 | | 1,633 | | 2,246 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409859 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/03/2025 | 81 | 492,751 | 5919 | 4,991 | | | 4,991 | | 5,310 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503826 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 700 | 4,209,191 | 6013 | | 125,024 | | 125,024 | | 137,574 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501954 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/23/2025 | 92 | 558,350 | 5974 | | 24,593 | | 24,593 | | 26,375 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504418 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/18/2026 | 203 | 1,185,205 | 6130 | | 35,227 | | 35,227 | | 46,021 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501795 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/26/2026 | 60 | 364,140 | 6101 | | 8,362 | | 8,362 | | 8,942 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512726 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/17/2026 | 162 | 969,570 | 5983 | | 48,189 | | 48,189 | | 54,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405568 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/22/2025 | 1,047 | 5,900,000 | 5635 | 131,983 | | | 131,983 | | 188,328 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2405188 | | N/A | Equity/Index | BAR | 08/09/2024 | 08/06/2025 | 736 | 3,911,428 | 5240 | 245,831 | | | 245,831 | | 417,496 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405908 | | N/A | Equity/Index | RBC | 09/03/2024 | 08/29/2025 | 17 | 94,177 | 5592 | 2,233 | | | 2,233 | | 3,331 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500585 | | N/A | Equity/Index | BAR | 01/10/2025 | 01/07/2026 | 259 | 1,508,312 | 5909 | | 55,027 | | 55,027 | | 68,606 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407264 | | N/A | Equity/Index | TOCC | 10/16/2024 | 10/16/2025 | 100 | 584,247 | 5842 | 18,289 | | | 18,289 | | 22,853 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411510 | | N/A | Equity/Index | RBC | 12/30/2024 | 12/11/2025 | 99 | 586,033 | 6084 | 37,018 | | | 37,018 | | 39,433 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508351 | | N/A | Equity/Index | BAR | 04/24/2025 | 04/17/2026 | 125 | 680,625 | 5283 | | 37,619 | | 37,619 | | 52,265 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410569 | | N/A | Equity/Index | BAR | 12/16/2024 | 12/09/2025 | 150 | 912,000 | 6053 | 51,236 | | | 51,236 | | 50,137 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501887 | | N/A | Equity/Index | TOCC | 01/30/2025 | 01/30/2026 | 200 | 1,214,234 | 6071 | | 34,367 | | 34,367 | | 36,284 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411213 | | N/A | Equity/Index | BMO | 12/26/2024 | 12/23/2025 | 1,268 | 7,706,904 | 5974 | 438,195 | | | 438,195 | | 463,046 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502430 | | N/A | Equity/Index | BAR | 02/04/2025 | 02/02/2026 | 58 | 350,294 | 6041 | | 20,166 | | 20,166 | | 21,638 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406030 | | N/A | Equity/Index | BAR | 09/06/2024 | 08/29/2025 | 184 | 994,667 | 5592 | 37,703 | | | 37,703 | | 67,731 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502517 | | N/A | Equity/Index | TOCC | 02/06/2025 | 02/06/2026 | 1,100 | 6,691,927 | 6084 | | 151,256 | | 151,256 | | 158,682 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509045 | | N/A | Equity/Index | BAR | 05/02/2025 | 05/01/2026 | 299 | 1,700,000 | 5687 | | 161,598 | | 161,598 | | 255,161 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404182 | | N/A | Equity/Index | BNP | 07/08/2024 | 07/08/2025 | 861 | 4,800,000 | 5573 | 106,511 | | | 106,511 | | 167,608 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505173 | | N/A | Equity/Index | NTX | 03/11/2025 | 03/09/2026 | 58 | 324,242 | 5770 | | 14,643 | | 14,643 | | 22,015 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512236 | | N/A | Equity/Index | BMO | 06/13/2025 | 06/12/2026 | 1,011 | 6,045,000 | 5977 | | 363,308 | | 363,308 | | 419,259 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405844 | | N/A | Equity/Index | BNP | 08/30/2024 | 08/29/2025 | 124 | 700,000 | 5648 | 20,664 | | | 20,664 | | 29,576 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512067 | | N/A | Equity/Index | TOCC | 06/11/2025 | 06/11/2026 | 400 | 2,408,896 | 6022 | | 73,718 | | 73,718 | | 81,156 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507942 | | N/A | Equity/Index | BAR | 04/17/2025 | 04/15/2026 | 98 | 521,125 | 5397 | | 28,918 | | 28,918 | | 46,082 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406295 | | N/A | Equity/Index | TOCC | 09/17/2024 | 09/17/2025 | 700 | 3,944,206 | 5635 | 75,660 | | | 75,660 | | 104,774 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406926 | | N/A | Equity/Index | BNP | 10/07/2024 | 10/07/2025 | 334 | 1,900,000 | 5696 | 71,364 | | | 71,364 | | 96,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510911 | | N/A | Equity/Index | RBC | 05/23/2025 | 05/20/2026 | 134 | 780,094 | 5940 | | 40,239 | | 40,239 | | 51,839 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411276 | | N/A | Equity/Index | BAR | 12/27/2024 | 12/29/2025 | 67 | 400,000 | 5971 | 13,196 | | | 13,196 | | 14,804 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405372 | | N/A | Equity/Index | BNP | 08/16/2024 | 08/15/2025 | 162 | 900,000 | 5554 | 48,988 | | | 48,988 | | 79,262 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507049 | | N/A | Equity/Index | BAR | 04/08/2025 | 04/02/2026 | 23 | 117,231 | 5074 | | 6,956 | | 6,956 | | 13,186 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409554 | | N/A | Equity/Index | NGFP | 12/03/2024 | 12/03/2025 | 347 | 2,100,000 | 6050 | 172,074 | | | 172,074 | | 144,430 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410092 | | N/A | Equity/Index | BAR | 12/09/2024 | 12/04/2025 | 29 | 175,829 | 6086 | 9,246 | | | 9,246 | | 9,109 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411678 | | N/A | Equity/Index | RBC | 12/31/2024 | 11/28/2025 | 87 | 511,821 | 5999 | 27,051 | | | 27,051 | | 32,809 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406735 | | N/A | Equity/Index | BAR | 10/01/2024 | 10/01/2025 | 771 | 4,400,000 | 5709 | 99,442 | | | 99,442 | | 131,023 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411211 | | N/A | Equity/Index | BMO | 12/26/2024 | 12/23/2025 | 23 | 139,794 | 5974 | 6,114 | | | 6,114 | | 6,563 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501527 | | N/A | Equity/Index | RBC | 01/24/2025 | 01/23/2026 | 295 | 1,800,000 | 6101 | | 146,754 | | 146,754 | | 129,143 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509024 | | N/A | Equity/Index | BAR | 05/02/2025 | 05/01/2026 | 193 | 1,100,000 | 5687 | | 31,305 | | 31,305 | | 40,072 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509195 | | N/A | Equity/Index | CITI | 05/05/2025 | 05/05/2026 | 106 | 600,000 | 5650 | | 35,761 | | 35,761 | | 49,225 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407769 | | N/A | Equity/Index | TOCC | 10/30/2024 | 10/30/2025 | 1,100 | 6,395,037 | 5814 | 145,184 | | | 145,184 | | 179,574 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2512868 | | N/A | Equity/Index | BMO | 06/23/2025 | 06/18/2026 | 137 | 823,397 | 5981 | | 24,867 | | 24,867 | | 27,012 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508153 | | N/A | Equity/Index | NTX | 04/22/2025 | 04/22/2026 | 1,948 | 10,300,000 | 5288 | | 575,563 | | 575,563 | | 912,942 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502841 | | N/A | Equity/Index | BAR | 02/10/2025 | 02/05/2026 | 71 | 430,665 | 6061 | | 19,591 | | 19,591 | | 20,748 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405647 | | N/A | Equity/Index | BAR | 08/26/2024 | 08/26/2025 | 125 | 700,000 | 5617 | 13,587 | | | 13,587 | | 19,146 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508529 | | N/A | Equity/Index | BMO | 04/25/2025 | 04/22/2026 | 26 | 143,644 | 5288 | | 7,116 | | 7,116 | | 9,279 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501937 | | N/A | Equity/Index | BAR | 01/30/2025 | 12/19/2025 | 111 | 673,662 | 5931 | | 16,834 | | 16,834 | | 18,111 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512032 | | N/A | Equity/Index | BMO | 06/10/2025 | 06/05/2026 | 635 | 3,820,319 | 6000 | | 210,198 | | 210,198 | | 235,808 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407703 | | N/A | Equity/Index | BAR | 10/28/2024 | 10/24/2025 | 106 | 617,662 | 5810 | 34,964 | | | 34,964 | | 43,826 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503167 | | N/A | Equity/Index | NTX | 02/13/2025 | 02/13/2026 | 98 | 600,000 | 6115 | | 34,861 | | 34,861 | | 34,172 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408625 | | N/A | Equity/Index | BMO | 11/15/2024 | 11/14/2025 | 698 | 4,100,000 | 5871 | 80,769 | | | 80,769 | | 96,413 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406658 | | N/A | Equity/Index | BNP | 09/27/2024 | 09/29/2025 | 122 | 700,000 | 5738 | 17,724 | | | 17,724 | | 23,631 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410665 | | N/A | Equity/Index | TOCC | 12/18/2024 | 12/18/2025 | 100 | 587,216 | 5872 | 17,560 | | | 17,560 | | 20,982 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406327 | | N/A | Equity/Index | TOCC | 09/18/2024 | 09/18/2025 | 600 | 3,370,956 | 5618 | 147,657 | | | 147,657 | | 215,728 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505503 | | N/A | Equity/Index | RBC | 03/14/2025 | 02/18/2026 | 58 | 326,610 | 6498 | | 4,921 | | 4,921 | | 12,639 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513089 | | N/A | Equity/Index | BMO | 06/26/2025 | 06/26/2026 | 298 | 1,828,000 | 6141 | | 98,347 | | 98,347 | | 102,160 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411156 | | N/A | Equity/Index | BNP | 12/24/2024 | 12/18/2025 | 35 | 210,831 | 5872 | 8,648 | | | 8,648 | | 9,468 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502848 | | N/A | Equity/Index | BAR | 02/10/2025 | 02/06/2026 | 137 | 831,001 | 6084 | | 27,216 | | 27,216 | | 28,974 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410046 | | N/A | Equity/Index | BAR | 12/09/2024 | 12/09/2025 | 116 | 700,000 | 6053 | 42,420 | | | 42,420 | | 41,798 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512228 | | N/A | Equity/Index | BMO | 06/13/2025 | 06/12/2026 | 2,427 | 14,509,000 | 5977 | | 586,164 | | 586,164 | | 658,203 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404818 | | N/A | Equity/Index | BOA | 07/26/2024 | 07/24/2025 | 753 | 4,108,873 | 5427 | 237,323 | | | 237,323 | | 417,198 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405984 | | N/A | Equity/Index | TOCC | 09/06/2024 | 09/08/2025 | 200 | 1,081,684 | 5408 | 33,119 | | | 33,119 | | 50,074 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404265 | | N/A | Equity/Index | TOCC | 07/10/2024 | 07/10/2025 | 1,200 | 6,760,692 | 5634 | 276,043 | | | 276,043 | | 463,006 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505499 | | N/A | Equity/Index | BAR | 03/14/2025 | 03/12/2026 | 11 | 61,915 | 5599 | | 4,243 | | 4,243 | | 6,109 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409485 | | N/A | Equity/Index | BAR | 12/02/2024 | 12/02/2025 | 66 | 400,000 | 6047 | 10,040 | | | 10,040 | | 10,774 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409135 | | N/A | Equity/Index | TOCC | 11/25/2024 | 11/25/2025 | 100 | 598,737 | 5987 | 19,521 | | | 19,521 | | 21,819 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504447 | | N/A | Equity/Index | BAR | 02/28/2025 | 02/18/2026 | 539 | 3,174,414 | 6498 | | 91,285 | | 91,285 | | 118,054 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409680 | | N/A | Equity/Index | BMO | 12/05/2024 | 12/05/2025 | 1,070 | 6,500,000 | 6075 | 408,717 | | | 408,717 | | 382,477 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409142 | | N/A | Equity/Index | BAR | 11/25/2024 | 11/20/2025 | 84 | 503,695 | 6235 | 3,315 | | | 3,315 | | 3,612 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507863 | | N/A | Equity/Index | TOCC | 04/17/2025 | 04/20/2026 | 1,400 | 7,395,780 | 5283 | | 292,902 | | 292,902 | | 438,406 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500006 | | N/A | Equity/Index | TOCC | 01/02/2025 | 01/02/2026 | 100 | 586,855 | 5869 | | 16,669 | | 16,669 | | 19,884 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509311 | | N/A | Equity/Index | BMO | 05/06/2025 | 05/01/2026 | 23 | 129,352 | 5604 | | 7,246 | | 7,246 | | 9,968 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508533 | | N/A | Equity/Index | BMO | 04/25/2025 | 04/02/2026 | 187 | 1,033,128 | 5074 | | 31,874 | | 31,874 | | 38,682 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410573 | | N/A | Equity/Index | BAR | 12/16/2024 | 12/10/2025 | 112 | 680,960 | 6035 | 39,450 | | | 39,450 | | 38,814 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409007 | | N/A | Equity/Index | BAR | 11/22/2024 | 11/11/2025 | 49 | 292,493 | 6001 | 18,138 | | | 18,138 | | 19,009 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404113 | | N/A | Equity/Index | BOA | 07/03/2024 | 07/01/2025 | 72 | 397,922 | 5475 | 13,464 | | | 13,464 | | 21,103 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510014 | | N/A | Equity/Index | NTX | 05/13/2025 | 05/11/2026 | 136 | 800,707 | 5660 | | 50,081 | | 50,081 | | 58,364 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501935 | | N/A | Equity/Index | BAR | 01/30/2025 | 12/19/2025 | 21 | 127,450 | 5867 | | 9,101 | | 9,101 | | 9,644 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511823 | | N/A | Equity/Index | RBC | 06/06/2025 | 03/13/2026 | 94 | 564,336 | 6274 | | 26,542 | | 26,542 | | 35,016 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511966 | | N/A | Equity/Index | TOCC | 06/10/2025 | 06/10/2026 | 100 | 603,881 | 6039 | | 17,635 | | 17,635 | | 19,239 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410229 | | N/A | Equity/Index | BAR | 12/11/2024 | 12/09/2025 | 951 | 5,785,884 | 6053 | 324,881 | | | 324,881 | | 319,018 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406924 | | N/A | Equity/Index | BNP | 10/07/2024 | 10/07/2025 | 211 | 1,200,000 | 5696 | 37,933 | | | 37,933 | | 50,461 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507096 | | N/A | Equity/Index | TOCC | 04/09/2025 | 04/09/2026 | 500 | 2,728,450 | 5457 | | 77,493 | | 77,493 | | 110,714 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405654 | | N/A | Equity/Index | BAR | 08/26/2024 | 08/26/2025 | 160 | 900,000 | 5617 | 47,978 | | | 47,978 | | 74,083 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504711 | | N/A | Equity/Index | BAR | 03/05/2025 | 03/05/2026 | 685 | 4,000,000 | 5843 | | 237,200 | | 237,200 | | 298,015 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409155 | | N/A | Equity/Index | BAR | 11/25/2024 | 11/21/2025 | 126 | 755,543 | 5949 | 43,945 | | | 43,945 | | 47,720 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409581 | | N/A | Equity/Index | TOCC | 12/04/2024 | 12/04/2025 | 200 | 1,217,298 | 6086 | 39,687 | | | 39,687 | | 40,570 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409663 | | N/A | Equity/Index | SG | 12/04/2024 | 12/02/2025 | 63 | 383,229 | 6047 | 22,073 | | | 22,073 | | 21,350 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501602 | | N/A | Equity/Index | BAR | 01/27/2025 | 01/27/2026 | 399 | 2,400,000 | 6012 | | 81,624 | | 81,624 | | 90,220 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405840 | | N/A | Equity/Index | BNP | 08/30/2024 | 08/29/2025 | 531 | 3,000,000 | 5648 | 58,680 | | | 58,680 | | 82,621 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500917 | | N/A | Equity/Index | BAR | 01/15/2025 | 01/13/2026 | 68 | 405,195 | 5836 | | 18,766 | | 18,766 | | 21,340 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411666 | | N/A | Equity/Index | RBC | 12/31/2024 | 11/26/2025 | 22 | 129,426 | 5999 | 5,174 | | | 5,174 | | 6,327 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503968 | | N/A | Equity/Index | BAR | 02/24/2025 | 02/24/2026 | 100 | 600,000 | 5983 | | 17,070 | | 17,070 | | 19,068 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502996 | | N/A | Equity/Index | BAR | 02/11/2025 | 02/06/2026 | 100 | 607,308 | 6026 | | 17,431 | | 17,431 | | 18,600 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507698 | | N/A | Equity/Index | BMO | 04/15/2025 | 04/10/2026 | 71 | 383,294 | 5268 | | 21,578 | | 21,578 | | 30,625 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501801 | | N/A | Equity/Index | BAR | 01/28/2025 | 01/26/2026 | 341 | 2,069,529 | 6101 | | 118,709 | | 118,709 | | 121,963 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410188 | | N/A | Equity/Index | BAR | 12/10/2024 | 12/05/2025 | 33 | 199,106 | 6257 | 1,736 | | | 1,736 | | 1,821 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407853 | | N/A | Equity/Index | TOCC | 10/31/2024 | 10/31/2025 | 1,300 | 7,417,085 | 5705 | 167,655 | | | 167,655 | | 215,856 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501811 | | N/A | Equity/Index | RBC | 01/29/2025 | 01/23/2026 | 439 | 2,654,106 | 6101 | | 96,944 | | 96,944 | | 104,438 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404778 | | N/A | Equity/Index | BNP | 07/26/2024 | 07/28/2025 | 128 | 700,000 | 5459 | 16,702 | | | 16,702 | | 26,348 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406871 | | N/A | Equity/Index | BAR | 10/04/2024 | 10/06/2025 | 330 | 1,900,000 | 5751 | 62,509 | | | 62,509 | | 81,735 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513092 | | N/A | Equity/Index | BMO | 06/26/2025 | 06/26/2026 | 397 | 2,437,000 | 6141 | | 144,513 | | 144,513 | | 150,598 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504052 | | N/A | Equity/Index | NTX | 02/25/2025 | 02/20/2026 | 115 | 684,617 | 6013 | | 19,886 | | 19,886 | | 22,319 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510209 | | N/A | Equity/Index | NTX | 05/16/2025 | 05/15/2026 | 99 | 590,000 | 5958 | | 34,078 | | 34,078 | | 40,681 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508452 | | N/A | Equity/Index | BAR | 04/25/2025 | 04/24/2026 | 109 | 600,000 | 5525 | | 17,304 | | 17,304 | | 23,884 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510480 | | N/A | Equity/Index | NTX | 05/20/2025 | 05/15/2026 | 134 | 797,032 | 5917 | | 27,715 | | 27,715 | | 31,389 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405744 | | N/A | Equity/Index | TOCC | 08/29/2024 | 08/29/2025 | 100 | 559,196 | 5592 | 10,851 | | | 10,851 | | 15,285 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410209 | | N/A | Equity/Index | TOCC | 12/11/2024 | 12/11/2025 | 100 | 608,419 | 6084 | 18,924 | | | 18,924 | | 19,538 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2506400 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/26/2026 | 209 | 1,169,200 | 5712 | | 46,603 | | 46,603 | | 67,367 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511906 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/05/2026 | 155 | 932,844 | 5939 | | 42,399 | | 42,399 | | 46,527 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405165 | | N/A | Equity/Index | BMO- | 08/09/2024 | 08/08/2025 | 430 | 2,300,000 | 5344 | 206,126 | | | 206,126 | | 383,243 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503836 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 300 | 1,803,939 | 6013 | | 104,453 | | 104,453 | | 115,523 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411532 | | N/A | Equity/Index | TOCC- | 12/31/2024 | 12/31/2025 | 500 | 2,940,815 | 5882 | 246,739 | | | 246,739 | | 287,587 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510672 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/04/2026 | 38 | 222,843 | 5960 | | 3,169 | | 3,169 | | 3,713 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410670 | | N/A | Equity/Index | TOCC- | 12/18/2024 | 12/18/2025 | 100 | 587,216 | 5872 | 36,762 | | | 36,762 | | 44,493 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501534 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/22/2026 | 347 | 2,114,410 | 6086 | | 116,130 | | 116,130 | | 116,741 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505303 | | N/A | Equity/Index | BAR- | 03/13/2025 | 03/11/2026 | 16 | 88,573 | 5572 | | 5,711 | | 5,711 | | 8,778 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503601 | | N/A | Equity/Index | BAR- | 02/20/2025 | 02/20/2026 | 801 | 4,900,000 | 6118 | | 110,936 | | 110,936 | | 114,145 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503825 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 1,000 | 6,013,130 | 6013 | | 134,706 | | 134,706 | | 149,125 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408118 | | N/A | Equity/Index | BNP- | 11/05/2024 | 10/31/2025 | 73 | 421,430 | 5705 | 27,051 | | | 27,051 | | 35,192 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503318 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/17/2026 | 1,194 | 7,300,000 | 6115 | | 306,452 | | 306,452 | | 312,551 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406654 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/26/2025 | 70 | 400,000 | 5738 | 23,196 | | | 23,196 | | 32,354 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505868 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 1,500 | 8,500,000 | 5668 | | 490,452 | | 490,452 | | 688,306 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513222 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/26/2026 | 199 | 1,228,000 | 6173 | | 39,297 | | 39,297 | | 39,791 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508230 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/10/2026 | 438 | 2,292,788 | 5363 | | 86,996 | | 86,996 | | 138,403 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501604 | | N/A | Equity/Index | BAR- | 01/27/2025 | 01/27/2026 | 200 | 1,200,000 | 6012 | | 73,595 | | 73,595 | | 79,652 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511798 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/03/2026 | 103 | 618,613 | 5970 | | 34,893 | | 34,893 | | 38,968 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501162 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/15/2026 | 133 | 799,456 | 5950 | | 17,267 | | 17,267 | | 18,982 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503837 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 2,100 | 12,627,573 | 6013 | | 742,530 | | 742,530 | | 820,942 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501520 | | N/A | Equity/Index | BAR- | 01/24/2025 | 01/26/2026 | 98 | 600,000 | 6101 | | 18,755 | | 18,755 | | 19,427 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407376 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/17/2025 | 400 | 2,345,868 | 5865 | 106,506 | | | 106,506 | | 132,029 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511297 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/27/2026 | 188 | 1,106,512 | 5922 | | 41,127 | | 41,127 | | 48,465 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511064 | | N/A | Equity/Index | BAR- | 05/27/2025 | 05/22/2026 | 175 | 1,035,169 | 5842 | | 60,806 | | 60,806 | | 71,526 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513110 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/24/2026 | 209 | 1,282,215 | 6092 | | 78,304 | | 78,304 | | 81,873 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407773 | | N/A | Equity/Index | TOCC- | 10/30/2024 | 10/30/2025 | 100 | 581,367 | 5814 | 26,629 | | | 26,629 | | 33,740 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407321 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/11/2025 | 38 | 222,228 | 5554 | 10,982 | | | 10,982 | | 13,578 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406266 | | N/A | Equity/Index | BNP- | 09/16/2024 | 09/16/2025 | 337 | 1,900,000 | 5633 | 47,633 | | | 47,633 | | 67,082 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507637 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/10/2026 | 18 | 96,827 | 5268 | | 2,854 | | 2,854 | | 3,876 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506810 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/02/2026 | 1,800 | 9,133,344 | 5074 | | 516,052 | | 516,052 | | 849,529 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407453 | | N/A | Equity/Index | BAR- | 10/21/2024 | 10/17/2025 | 76 | 444,125 | 6456 | 1,262 | | | 1,262 | | 1,339 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409875 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/11/2025 | 125 | 760,419 | 6001 | 31,703 | | | 31,703 | | 32,989 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404447 | | N/A | Equity/Index | BMO- | 07/15/2024 | 07/11/2025 | 35 | 197,811 | 5585 | 8,313 | | | 8,313 | | 13,452 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411493 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/23/2025 | 1,118 | 6,690,112 | 6572 | 1,834 | | | 1,834 | | 551 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502516 | | N/A | Equity/Index | TOCC- | 02/06/2025 | 02/06/2026 | 300 | 1,825,071 | 6084 | | 34,499 | | 34,499 | | 36,734 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405756 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/15/2025 | 113 | 636,082 | 5543 | 25,366 | | | 25,366 | | 36,270 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406012 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/08/2025 | 90 | 486,522 | 5344 | 27,937 | | | 27,937 | | 46,060 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407541 | | N/A | Equity/Index | BMO- | 10/24/2024 | 10/22/2025 | 453 | 2,622,304 | 5851 | 144,108 | | | 144,108 | | 186,938 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404169 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/07/2025 | 100 | 556,719 | 5567 | 30,120 | | | 30,120 | | 54,477 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505448 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/16/2026 | 195 | 1,100,000 | 5639 | | 23,760 | | 23,760 | | 31,040 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505928 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/12/2026 | 161 | 909,561 | 5599 | | 51,440 | | 51,440 | | 70,716 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505696 | | N/A | Equity/Index | BAR- | 03/18/2025 | 03/16/2026 | 1,018 | 5,718,819 | 5914 | | 174,852 | | 174,852 | | 268,419 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503404 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/18/2026 | 506 | 3,100,000 | 6130 | | 92,566 | | 92,566 | | 94,249 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405109 | | N/A | Equity/Index | BNP- | 08/08/2024 | 07/31/2025 | 150 | 793,800 | 5522 | 50,051 | | | 50,051 | | 106,303 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411012 | | N/A | Equity/Index | TOCC- | 12/23/2024 | 12/23/2025 | 100 | 597,407 | 5974 | 17,028 | | | 17,028 | | 19,359 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405233 | | N/A | Equity/Index | BNP- | 08/12/2024 | 08/12/2025 | 150 | 800,000 | 5344 | 42,984 | | | 42,984 | | 73,804 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508668 | | N/A | Equity/Index | BAR- | 04/28/2025 | 04/28/2026 | 199 | 1,100,000 | 5529 | | 27,632 | | 27,632 | | 37,314 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510237 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/14/2026 | 214 | 1,266,666 | 5893 | | 76,246 | | 76,246 | | 92,021 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511098 | | N/A | Equity/Index | TOCC- | 05/28/2025 | 05/28/2026 | 300 | 1,766,565 | 5889 | | 51,590 | | 51,590 | | 60,162 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407387 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/20/2025 | 200 | 1,172,934 | 5865 | 38,359 | | | 38,359 | | 47,205 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506502 | | N/A | Equity/Index | BMO- | 03/31/2025 | 03/27/2026 | 764 | 4,249,062 | 5693 | | 147,926 | | 147,926 | | 213,749 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501998 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | 21 | 127,450 | 5869 | | 4,278 | | 4,278 | | 4,601 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408338 | | N/A | Equity/Index | BNP- | 11/08/2024 | 10/10/2025 | 72 | 431,924 | 5780 | 28,569 | | | 28,569 | | 32,134 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411195 | | N/A | Equity/Index | TOCC- | 12/26/2024 | 12/26/2025 | 2,200 | 13,282,698 | 6038 | 608,400 | | | 608,400 | | 635,994 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503109 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/22/2026 | 36 | 217,728 | 6086 | | 7,271 | | 7,271 | | 7,778 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406208 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/15/2025 | 100 | 562,602 | 5626 | 31,418 | | | 31,418 | | 48,052 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406890 | | N/A | Equity/Index | BAR- | 10/04/2024 | 09/29/2025 | 69 | 394,586 | 5738 | 23,449 | | | 23,449 | | 32,443 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405114 | | N/A | Equity/Index | SG- | 08/08/2024 | 08/08/2025 | 376 | 2,000,000 | 5319 | 38,001 | | | 38,001 | | 58,508 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407261 | | N/A | Equity/Index | TOCC- | 10/16/2024 | 10/16/2025 | 200 | 1,168,494 | 5842 | 22,905 | | | 22,905 | | 28,144 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505161 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/06/2026 | 42 | 234,796 | 5770 | | 6,221 | | 6,221 | | 8,663 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405007 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/21/2025 | 89 | 474,038 | 5505 | 13,818 | | | 13,818 | | 26,674 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500628 | | N/A | Equity/Index | TOCC- | 01/13/2025 | 01/13/2026 | 1,400 | 8,170,708 | 5836 | | 354,628 | | 354,628 | | 439,530 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506824 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 50 | 255,423 | 5671 | | 5,231 | | 5,231 | | 10,864 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504821 | | N/A | Equity/Index | BMO- | 03/06/2025 | 02/27/2026 | 450 | 2,579,108 | 5955 | | 171,900 | | 171,900 | | 262,095 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405652 | | N/A | Equity/Index | BAR- | 08/26/2024 | 08/26/2025 | 178 | 1,000,000 | 5617 | 37,821 | | | 37,821 | | 55,868 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510698 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/08/2026 | 30 | 175,929 | 5660 | | 10,672 | | 10,672 | | 12,464 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409423 | | N/A | Equity/Index | SG- | 11/29/2024 | 11/26/2025 | 81 | 489,301 | 6022 | 26,286 | | | 26,286 | | 27,428 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511797 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/03/2026 | 32 | 192,190 | 5970 | | 9,675 | | 9,675 | | 10,737 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508224 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/10/2026 | 20 | 104,694 | 5268 | | 5,976 | | 5,976 | | 9,636 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411656 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | 317 | 1,864,911 | 5969 | 95,192 | | | 95,192 | | 116,133 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404717 | | N/A | Equity/Index | BAR- | 07/25/2024 | 07/25/2025 | 93 | 500,000 | 5399 | 23,791 | | | 23,791 | | 41,017 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504381 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 101 | 600,000 | 5955 | | 13,139 | | 13,139 | | 15,033 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505483 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/06/2026 | 127 | 714,839 | 5770 | | 19,094 | | 19,094 | | 26,421 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501972 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | 18 | 109,242 | 6038 | | 6,977 | | 6,977 | | 7,132 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405202 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/23/2025 | 52 | 276,351 | 5556 | 11,617 | | | 11,617 | | 25,834 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507143 | | N/A | Equity/Index | RBC- | 04/09/2025 | 04/07/2026 | 213 | 1,059,888 | 5062 | | 27,281 | | 27,281 | | 43,062 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409404 | | N/A | Equity/Index | BAR- | 11/29/2024 | 11/28/2025 | 99 | 600,000 | 6032 | 27,233 | | | 27,233 | | 28,774 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512466 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/17/2026 | 101 | 603,000 | 5983 | | 35,637 | | 35,637 | | 40,957 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406016 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/12/2025 | 58 | 313,536 | 5344 | 17,321 | | | 17,321 | | 28,204 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409416 | | N/A | Equity/Index | BAR- | 11/29/2024 | 12/01/2025 | 50 | 300,000 | 6032 | 13,614 | | | 13,614 | | 14,387 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503500 | | N/A | Equity/Index | TOCC- | 02/19/2025 | 02/19/2026 | 100 | 614,415 | 6144 | | 20,032 | | 20,032 | | 19,916 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505485 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/06/2026 | 142 | 799,268 | 5770 | | 30,453 | | 30,453 | | 43,642 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409462 | | N/A | Equity/Index | TOCC- | 12/02/2024 | 12/02/2025 | 300 | 1,814,145 | 6047 | 150,032 | | | 150,032 | | 123,851 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404694 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/24/2025 | 200 | 1,085,426 | 5427 | 23,231 | | | 23,231 | | 36,388 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505301 | | N/A | Equity/Index | BAR- | 03/13/2025 | 03/11/2026 | 829 | 4,589,183 | 5572 | | 249,745 | | 249,745 | | 368,983 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512176 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/05/2026 | 74 | 447,130 | 6000 | | 24,865 | | 24,865 | | 27,484 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409493 | | N/A | Equity/Index | BAR- | 12/02/2024 | 12/02/2025 | 496 | 3,000,000 | 6047 | 189,838 | | | 189,838 | | 183,942 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410305 | | N/A | Equity/Index | TOCC- | 12/12/2024 | 12/12/2025 | 400 | 2,420,500 | 6051 | 108,930 | | | 108,930 | | 113,572 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405635 | | N/A | Equity/Index | SG- | 08/23/2024 | 07/25/2025 | 150 | 840,086 | 5459 | 37,592 | | | 37,592 | | 55,551 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508460 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 688 | 3,800,000 | 5525 | | 217,325 | | 217,325 | | 319,497 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404673 | | N/A | Equity/Index | SG- | 07/23/2024 | 07/18/2025 | 108 | 602,691 | 5545 | 30,845 | | | 30,845 | | 51,206 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407651 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/22/2025 | 152 | 887,878 | 5851 | 38,268 | | | 38,268 | | 47,859 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502464 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/03/2026 | 215 | 1,296,880 | 5995 | | 80,952 | | 80,952 | | 87,632 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506958 | | N/A | Equity/Index | BAR- | 04/07/2025 | 04/02/2026 | 21 | 107,100 | 5397 | | 5,120 | | 5,120 | | 10,330 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406925 | | N/A | Equity/Index | BNP- | 10/07/2024 | 10/07/2025 | 158 | 900,000 | 5696 | 29,746 | | | 29,746 | | 39,626 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512825 | | N/A | Equity/Index | BAR- | 06/23/2025 | 06/23/2026 | 99 | 597,000 | 6025 | | 33,437 | | 33,437 | | 37,320 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411533 | | N/A | Equity/Index | TOCC- | 12/31/2024 | 12/31/2025 | 600 | 3,528,978 | 5882 | 68,475 | | | 68,475 | | 80,482 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404702 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/24/2025 | 100 | 542,713 | 5427 | 30,014 | | | 30,014 | | 54,464 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2512313 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/11/2026 | 91 | 544,203 | 6022 | | 16,203 | | 16,203 | | 17,930 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405533 | | N/A | Equity/Index | BNP- | 08/22/2024 | 08/19/2025 | 670 | 3,754,178 | 5608 | 221,864 | | | 221,864 | | 349,706 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407217 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/09/2025 | 70 | 409,903 | 5792 | 13,845 | | | 13,845 | | 17,080 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404693 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/24/2025 | 100 | 542,713 | 5427 | 10,639 | | | 10,639 | | 16,599 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506328 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 108 | 600,000 | 5581 | | 17,868 | | 17,868 | | 23,830 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411266 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 151 | 900,000 | 5971 | 52,703 | | | 52,703 | | 58,250 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511305 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/28/2026 | 644 | 3,790,391 | 5889 | | 208,952 | | 208,952 | | 252,831 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510645 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | 18 | 105,557 | 5786 | | 5,067 | | 5,067 | | 6,014 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505019 | | N/A | Equity/Index | BMO- | 03/07/2025 | 02/18/2026 | 39 | 224,806 | 6498 | | 5,054 | | 5,054 | | 8,565 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405329 | | N/A | Equity/Index | SG- | 08/15/2024 | 08/15/2025 | 72 | 400,000 | 5543 | 22,280 | | | 22,280 | | 36,847 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509309 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 45 | 253,080 | 5604 | | 10,431 | | 10,431 | | 13,905 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406427 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/11/2025 | 120 | 682,440 | 5554 | 17,530 | | | 17,530 | | 22,969 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405389 | | N/A | Equity/Index | CIBC- | 08/16/2024 | 08/15/2025 | 396 | 2,200,000 | 5554 | 181,280 | | | 181,280 | | 274,927 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411258 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 151 | 900,000 | 5971 | 22,688 | | | 22,688 | | 25,408 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408756 | | N/A | Equity/Index | BAR- | 11/19/2024 | 11/19/2025 | 51 | 300,000 | 5917 | 10,149 | | | 10,149 | | 12,073 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405526 | | N/A | Equity/Index | BNP- | 08/22/2024 | 08/15/2025 | 184 | 1,030,998 | 5554 | 31,076 | | | 31,076 | | 45,227 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510152 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/13/2026 | 114 | 674,755 | 5887 | | 20,678 | | 20,678 | | 23,496 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504175 | | N/A | Equity/Index | NTX- | 02/27/2025 | 02/27/2026 | 1,024 | 6,000,000 | 5862 | | 266,397 | | 266,397 | | 321,948 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404150 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 100 | 556,719 | 5567 | 13,531 | | | 13,531 | | 21,413 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406083 | | N/A | Equity/Index | TOCC- | 09/10/2024 | 09/10/2025 | 200 | 1,099,104 | 5496 | 35,083 | | | 35,083 | | 52,283 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503215 | | N/A | Equity/Index | BMO- | 02/13/2025 | 02/06/2026 | 251 | 1,533,798 | 6026 | | 139,528 | | 139,528 | | 127,632 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513233 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/29/2026 | 398 | 2,456,000 | 6173 | | 48,384 | | 48,384 | | 48,911 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500554 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/12/2026 | 103 | 600,000 | 5827 | | 36,925 | | 36,925 | | 46,605 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405581 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/25/2025 | 816 | 4,600,000 | 5635 | 102,994 | | | 102,994 | | 146,512 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500778 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/12/2026 | 121 | 708,358 | 5827 | | 24,389 | | 24,389 | | 29,182 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510692 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/07/2026 | 262 | 1,536,447 | 6196 | | 7,923 | | 7,923 | | 9,449 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501788 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/23/2026 | 420 | 2,548,980 | 6101 | | 146,009 | | 146,009 | | 149,957 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406197 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/12/2025 | 200 | 1,125,204 | 5626 | 62,865 | | | 62,865 | | 96,340 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411170 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | 56 | 337,330 | 5931 | 10,442 | | | 10,442 | | 11,431 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512188 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/10/2026 | 126 | 761,330 | 6039 | | 33,209 | | 33,209 | | 36,448 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510205 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/15/2026 | 2,482 | 14,790,000 | 5958 | | 634,196 | | 634,196 | | 741,653 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406388 | | N/A | Equity/Index | RBC- | 09/20/2024 | 09/22/2025 | 172 | 980,000 | 5703 | 78,890 | | | 78,890 | | 103,579 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506131 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/20/2026 | 173 | 997,086 | 5663 | | 38,615 | | 38,615 | | 47,557 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509326 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/04/2026 | 63 | 354,312 | 5687 | | 18,921 | | 18,921 | | 26,762 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406079 | | N/A | Equity/Index | TOCC- | 09/10/2024 | 09/10/2025 | 800 | 4,396,416 | 5496 | 83,516 | | | 83,516 | | 121,120 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504979 | | N/A | Equity/Index | BAR- | 03/07/2025 | 02/26/2026 | 24 | 138,519 | 5956 | | 6,681 | | 6,681 | | 9,196 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506674 | | N/A | Equity/Index | BAR- | 04/03/2025 | 04/01/2026 | 1,486 | 8,122,476 | 5633 | | 273,216 | | 273,216 | | 411,557 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500625 | | N/A | Equity/Index | TOCC- | 01/13/2025 | 01/13/2026 | 300 | 1,750,866 | 5836 | | 54,107 | | 54,107 | | 65,990 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409139 | | N/A | Equity/Index | TOCC- | 11/25/2024 | 11/25/2025 | 200 | 1,197,474 | 5987 | 72,691 | | | 72,691 | | 77,474 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510473 | | N/A | Equity/Index | RBC- | 05/20/2025 | 05/20/2026 | 100 | 596,000 | 5940 | | 53,664 | | 53,664 | | 67,468 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509252 | | N/A | Equity/Index | TOCC- | 05/06/2025 | 05/06/2026 | 900 | 5,046,219 | 5607 | | 294,206 | | 294,206 | | 411,333 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404181 | | N/A | Equity/Index | BNP- | 07/08/2024 | 07/08/2025 | 341 | 1,900,000 | 5573 | 41,039 | | | 41,039 | | 64,451 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406018 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/13/2025 | 73 | 394,623 | 5434 | 12,821 | | | 12,821 | | 20,479 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504797 | | N/A | Equity/Index | BAR- | 03/06/2025 | 03/04/2026 | 289 | 1,672,732 | 5778 | | 35,053 | | 35,053 | | 42,731 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405567 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/22/2025 | 337 | 1,900,000 | 5635 | 37,354 | | | 37,354 | | 53,038 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404672 | | N/A | Equity/Index | SG- | 07/23/2024 | 07/18/2025 | 521 | 2,907,425 | 5545 | 128,682 | | | 128,682 | | 209,801 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505172 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/09/2026 | 73 | 408,097 | 5770 | | 15,104 | | 15,104 | | 21,810 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500993 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 200 | 1,200,000 | 5997 | | 38,879 | | 38,879 | | 42,968 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509432 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/08/2026 | 3,878 | 21,962,000 | 5664 | | 892,991 | | 892,991 | | 1,186,498 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507935 | | N/A | Equity/Index | BAR- | 04/17/2025 | 04/15/2026 | 109 | 579,618 | 5397 | | 10,740 | | 10,740 | | 15,431 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509613 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/08/2026 | 3,703 | 20,957,000 | 5660 | | 853,141 | | 853,141 | | 1,133,444 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512089 | | N/A | Equity/Index | BMO- | 06/11/2025 | 06/09/2026 | 193 | 1,165,141 | 6006 | | 26,659 | | 26,659 | | 28,488 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406739 | | N/A | Equity/Index | BAR- | 10/01/2024 | 10/01/2025 | 140 | 800,000 | 5709 | 26,241 | | | 26,241 | | 35,102 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501245 | | N/A | Equity/Index | BMO- | 01/21/2025 | 01/16/2026 | 52 | 314,522 | 5937 | | 11,296 | | 11,296 | | 12,065 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505085 | | N/A | Equity/Index | TOCC- | 03/10/2025 | 03/10/2026 | 300 | 1,684,368 | 5615 | | 50,537 | | 50,537 | | 65,983 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503307 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 2,895 | 17,700,000 | 6115 | | 802,353 | | 802,353 | | 815,035 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509033 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/01/2026 | 879 | 5,000,000 | 5687 | | 294,153 | | 294,153 | | 398,263 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502925 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/11/2026 | 99 | 600,000 | 6069 | | 18,738 | | 18,738 | | 19,964 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409010 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/13/2025 | 152 | 907,326 | 5985 | 36,407 | | | 36,407 | | 41,338 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411015 | | N/A | Equity/Index | TOCC- | 12/23/2024 | 12/23/2025 | 600 | 3,584,442 | 5974 | 122,595 | | | 122,595 | | 137,630 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407484 | | N/A | Equity/Index | BMO- | 10/22/2024 | 10/17/2025 | 51 | 298,590 | 5841 | 18,208 | | | 18,208 | | 22,245 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409846 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/30/2025 | 92 | 559,668 | 6098 | 9,681 | | | 9,681 | | 10,137 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411672 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/26/2025 | 37 | 217,671 | 6022 | 5,987 | | | 5,987 | | 7,278 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409673 | | N/A | Equity/Index | BMO- | 12/05/2024 | 12/05/2025 | 165 | 1,000,000 | 6075 | 29,980 | | | 29,980 | | 31,055 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504103 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/26/2026 | 101 | 600,000 | 5956 | | 18,708 | | 18,708 | | 21,292 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503303 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 196 | 1,200,000 | 6115 | | 38,220 | | 38,220 | | 39,291 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410110 | | N/A | Equity/Index | BMO- | 12/09/2024 | 09/18/2025 | 24 | 145,290 | 5935 | 12,203 | | | 12,203 | | 9,572 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506809 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/02/2026 | 100 | 507,408 | 5074 | | 28,163 | | 28,163 | | 46,158 | | | | | | | .0001 |

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2500180 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/26/2025 | 20 | 118,905 | 6038 | | 5,063 | | 5,063 | | 5,825 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511236 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 05/29/2026 | 600 | 3,547,014 | 5912 | | 199,353 | | 199,353 | | 237,389 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510232 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/14/2026 | 95 | 562,305 | 5893 | | 17,152 | | 17,152 | | 19,483 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500623 | | N/A | Equity/Index | TOCC- | 01/13/2025 | 01/13/2026 | 100 | 583,622 | 5836 | | 11,149 | | 11,149 | | 13,455 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411044 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/19/2025 | 703 | 4,180,741 | 5867 | 166,639 | | | 166,639 | | 189,163 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511723 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 100 | 600,036 | 6000 | | 32,824 | | 32,824 | | 37,001 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405142 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/08/2025 | 200 | 1,068,832 | 5344 | 29,289 | | | 29,289 | | 46,182 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502328 | | N/A | Equity/Index | BAR- | 02/03/2025 | 01/30/2026 | 10 | 60,009 | 6071 | | 4,594 | | 4,594 | | 4,703 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406240 | | N/A | Equity/Index | RBC- | 09/13/2024 | 09/05/2025 | 689 | 3,874,219 | 5408 | 256,163 | | | 256,163 | | 365,726 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503086 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/08/2026 | 94 | 568,512 | 5918 | | 27,613 | | 27,613 | | 29,734 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405187 | | N/A | Equity/Index | BAR- | 08/09/2024 | 08/06/2025 | 91 | 483,614 | 5240 | 29,853 | | | 29,853 | | 50,459 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505435 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 106 | 600,000 | 5639 | | 15,479 | | 15,479 | | 20,415 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404579 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/18/2025 | 200 | 1,101,000 | 5505 | 35,345 | | | 35,345 | | 57,446 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408597 | | N/A | Equity/Index | TOCC- | 11/14/2024 | 11/13/2025 | 800 | 4,775,440 | 5985 | 187,236 | | | 187,236 | | 211,069 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511718 | | N/A | Equity/Index | TOCC- | 06/06/2025 | 06/05/2026 | 4,400 | 27,001,620 | 6000 | | 1,111,553 | | 1,111,553 | | 1,239,668 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408967 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/21/2025 | 100 | 596,934 | 5969 | 16,955 | | | 16,955 | | 19,285 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506256 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/20/2026 | 161 | 918,481 | 5668 | | 55,332 | | 55,332 | | 75,189 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503082 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/02/2026 | 89 | 538,272 | 5942 | | 24,461 | | 24,461 | | 26,386 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502415 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/30/2026 | 201 | 1,213,950 | 6041 | | 40,041 | | 40,041 | | 43,629 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510661 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | 21 | 123,150 | 6024 | | 1,112 | | 1,112 | | 1,301 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405294 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/11/2025 | 354 | 1,920,075 | 5344 | 115,921 | | | 115,921 | | 191,651 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405891 | | N/A | Equity/Index | BNP- | 09/03/2024 | 09/03/2025 | 488 | 2,700,000 | 5529 | 60,480 | | | 60,480 | | 86,959 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410937 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/16/2025 | 242 | 1,440,217 | 6074 | 73,309 | | | 73,309 | | 79,792 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404634 | | N/A | Equity/Index | BMO- | 07/22/2024 | 07/18/2025 | 25 | 138,455 | 5545 | 4,123 | | | 4,123 | | 6,544 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406095 | | N/A | Equity/Index | RBC- | 09/10/2024 | 09/05/2025 | 409 | 2,244,919 | 5567 | 95,277 | | | 95,277 | | 155,233 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407982 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/29/2025 | 63 | 360,338 | 5833 | 14,482 | | | 14,482 | | 19,989 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405580 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/25/2025 | 142 | 800,000 | 5635 | 15,504 | | | 15,504 | | 21,926 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502835 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/04/2026 | 77 | 467,059 | 6038 | | 25,703 | | 25,703 | | 27,068 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510954 | | N/A | Equity/Index | TOCC- | 05/27/2025 | 05/27/2026 | 100 | 592,154 | 5922 | | 18,063 | | 18,063 | | 20,868 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407698 | | N/A | Equity/Index | BAR- | 10/28/2024 | 10/23/2025 | 80 | 466,160 | 5797 | 26,586 | | | 26,586 | | 33,334 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509327 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/04/2026 | 69 | 388,056 | 5687 | | 22,531 | | 22,531 | | 32,340 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503880 | | N/A | Equity/Index | RBC- | 02/21/2025 | 01/16/2026 | 436 | 2,624,262 | 5997 | | 213,457 | | 213,457 | | 221,730 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500432 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/17/2025 | 22 | 129,890 | 6051 | | 8,465 | | 8,465 | | 9,451 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501379 | | N/A | Equity/Index | BNP- | 01/23/2025 | 01/21/2026 | 106 | 645,540 | 6049 | | 15,532 | | 15,532 | | 16,163 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404101 | | N/A | Equity/Index | TOCC- | 07/03/2024 | 07/03/2025 | 800 | 4,429,616 | 5537 | 98,748 | | | 98,748 | | 154,969 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405782 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/27/2025 | 77 | 433,436 | 5626 | 25,863 | | | 25,863 | | 39,965 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408684 | | N/A | Equity/Index | BAR- | 11/18/2024 | 11/14/2025 | 873 | 5,138,330 | 5949 | 197,062 | | | 197,062 | | 240,945 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509030 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/01/2026 | 106 | 600,000 | 5687 | | 32,496 | | 32,496 | | 43,542 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510111 | | N/A | Equity/Index | RBC- | 05/15/2025 | 05/15/2026 | 498 | 2,946,000 | 5917 | | 178,351 | | 178,351 | | 216,714 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512496 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/12/2026 | 120 | 719,946 | 5977 | | 44,054 | | 44,054 | | 50,017 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500191 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/30/2025 | 13 | 77,288 | 5907 | | 2,295 | | 2,295 | | 2,611 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505163 | | N/A | Equity/Index | NTX- | 03/11/2025 | 03/06/2026 | 782 | 4,371,673 | 5770 | | 150,175 | | 150,175 | | 214,621 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405423 | | N/A | Equity/Index | BNP- | 08/19/2024 | 08/19/2025 | 89 | 500,000 | 5608 | 9,640 | | | 9,640 | | 13,904 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501979 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/29/2025 | 73 | 443,039 | 5971 | | 27,151 | | 27,151 | | 28,591 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504948 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/06/2026 | 100 | 577,020 | 5770 | | 32,892 | | 32,892 | | 43,125 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507858 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/20/2026 | 1,200 | 6,339,240 | 5283 | | 120,463 | | 120,463 | | 172,279 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411679 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/28/2025 | 122 | 717,726 | 5999 | 39,508 | | | 39,508 | | 47,748 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404074 | | N/A | Equity/Index | BNP- | 07/02/2024 | 07/02/2025 | 998 | 5,500,000 | 5509 | 122,815 | | | 122,815 | | 192,405 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503460 | | N/A | Equity/Index | BAR- | 02/18/2025 | 02/13/2026 | 1,668 | 10,196,901 | 6115 | | 566,336 | | 566,336 | | 564,843 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502636 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/09/2026 | 200 | 1,205,198 | 6026 | | 71,711 | | 71,711 | | 77,438 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406244 | | N/A | Equity/Index | RBC- | 09/13/2024 | 09/10/2025 | 526 | 2,957,677 | 5496 | 134,998 | | | 134,998 | | 190,619 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409132 | | N/A | Equity/Index | TOCC- | 11/25/2024 | 11/25/2025 | 100 | 598,737 | 5987 | 14,013 | | | 14,013 | | 15,824 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511893 | | N/A | Equity/Index | TOCC- | 06/09/2025 | 06/09/2026 | 1,600 | 9,609,408 | 6006 | | 403,625 | | 403,625 | | 449,727 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411557 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 69 | 406,745 | 6279 | 11,631 | | | 11,631 | | 13,988 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409504 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/26/2025 | 757 | 4,578,147 | 5999 | 186,207 | | | 186,207 | | 198,169 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501990 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/31/2025 | 56 | 339,865 | 5882 | | 7,816 | | 7,816 | | 8,386 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407058 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/02/2025 | 459 | 2,629,152 | 5710 | 117,036 | | | 117,036 | | 156,622 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407209 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/14/2025 | 51 | 300,000 | 5860 | 7,021 | | | 7,021 | | 8,921 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404138 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 900 | 5,010,471 | 5597 | 395,836 | | | 395,836 | | 548,366 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406276 | | N/A | Equity/Index | BAR- | 09/16/2024 | 09/11/2025 | 211 | 1,184,449 | 5554 | 73,048 | | | 73,048 | | 110,202 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511300 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/28/2026 | 67 | 394,342 | 5889 | | 8,665 | | 8,665 | | 9,769 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405584 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/25/2025 | 160 | 900,000 | 5635 | 29,169 | | | 29,169 | | 42,313 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508833 | | N/A | Equity/Index | RBC- | 04/30/2025 | 04/30/2026 | 305 | 1,700,000 | 5569 | | 49,929 | | 49,929 | | 67,165 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408759 | | N/A | Equity/Index | BAR- | 11/19/2024 | 11/19/2025 | 51 | 300,000 | 5917 | 17,826 | | | 17,826 | | 20,779 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504782 | | N/A | Equity/Index | TOCC- | 03/06/2025 | 03/06/2026 | 500 | 2,869,260 | 5739 | | 169,868 | | 169,868 | | 226,376 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502852 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/06/2026 | 239 | 1,449,702 | 6084 | | 79,477 | | 79,477 | | 83,045 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404698 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/24/2025 | 100 | 542,713 | 5427 | 16,500 | | | 16,500 | | 26,682 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509060 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/30/2026 | 31 | 176,655 | 5569 | | 3,557 | | 3,557 | | 4,308 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2406369 | | N/A | Equity/Index | TOCC- | 09/19/2024 | 09/19/2025 | 200 | 1,142,728 | 5736 | 89,364 | | | 89,364 | | 113,705 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512027 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/05/2026 | 132 | 794,145 | 6000 | | 24,378 | | 24,378 | | 26,533 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406426 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/09/2025 | 147 | 835,989 | 5471 | 58,072 | | | 58,072 | | 80,108 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500498 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/09/2026 | 300 | 1,775,475 | 5918 | | 105,644 | | 105,644 | | 123,229 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405390 | | N/A | Equity/Index | CIBC- | 08/16/2024 | 08/18/2025 | 126 | 700,000 | 5554 | 57,751 | | | 57,751 | | 87,615 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404570 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/18/2025 | 600 | 3,303,000 | 5505 | 63,099 | | | 63,099 | | 97,975 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507712 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/13/2026 | 67 | 361,700 | 5363 | | 14,919 | | 14,919 | | 21,173 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410381 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/15/2025 | 165 | 1,000,000 | 6051 | 29,681 | | | 29,681 | | 31,923 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404940 | | N/A | Equity/Index | BAR- | 08/01/2024 | 08/01/2025 | 624 | 3,400,000 | 5447 | 63,615 | | | 63,615 | | 99,262 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500012 | | N/A | Equity/Index | TOCC- | 01/02/2025 | 01/02/2026 | 300 | 1,760,565 | 5869 | | 110,570 | | 110,570 | | 134,975 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407914 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 10/31/2025 | 1,100 | 6,301,680 | 5729 | 123,536 | | | 123,536 | | 156,777 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405378 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/18/2025 | 90 | 500,000 | 5554 | 16,080 | | | 16,080 | | 24,306 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500273 | | N/A | Equity/Index | BAR- | 01/06/2025 | 01/06/2026 | 703 | 4,200,000 | 5975 | | 346,499 | | 346,499 | | 359,006 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503138 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/30/2026 | 98 | 592,704 | 6041 | | 33,201 | | 33,201 | | 35,218 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409483 | | N/A | Equity/Index | BAR- | 12/02/2024 | 12/02/2025 | 1,025 | 6,200,000 | 6047 | 140,925 | | | 140,925 | | 151,394 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507048 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | 67 | 341,499 | 5074 | | 18,049 | | 18,049 | | 32,996 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409890 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/14/2025 | 69 | 419,751 | 5949 | 27,788 | | | 27,788 | | 27,496 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508105 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/15/2026 | 467 | 2,397,041 | 5397 | | 109,512 | | 109,512 | | 205,123 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408595 | | N/A | Equity/Index | TOCC- | 11/14/2024 | 11/12/2025 | 1,200 | 7,163,160 | 5984 | 384,727 | | | 384,727 | | 422,776 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408983 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/24/2025 | 300 | 1,790,802 | 5969 | 55,877 | | | 55,877 | | 63,702 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512972 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 164 | 999,777 | 5968 | | 47,166 | | 47,166 | | 49,238 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501922 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/16/2025 | 120 | 728,283 | 6074 | | 16,675 | | 16,675 | | 17,913 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405662 | | N/A | Equity/Index | BAR- | 08/26/2024 | 08/22/2025 | 21 | 117,955 | 5571 | 7,216 | | | 7,216 | | 11,139 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404661 | | N/A | Equity/Index | BNP- | 07/23/2024 | 07/23/2025 | 288 | 1,600,000 | 5556 | 51,360 | | | 51,360 | | 81,480 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509037 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/04/2026 | 106 | 600,000 | 5687 | | 16,242 | | 16,242 | | 20,733 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500217 | | N/A | Equity/Index | TOCC- | 01/06/2025 | 01/06/2026 | 100 | 597,538 | 5975 | | 17,091 | | 17,091 | | 19,387 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501174 | | N/A | Equity/Index | TOCC- | 01/21/2025 | 01/21/2026 | 300 | 1,814,772 | 6049 | | 56,627 | | 56,627 | | 60,606 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507862 | | N/A | Equity/Index | TOCC- | 04/17/2025 | 04/20/2026 | 100 | 528,270 | 5283 | | 18,439 | | 18,439 | | 27,287 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409009 | | N/A | Equity/Index | BAR- | 11/22/2024 | 11/13/2025 | 52 | 310,401 | 5985 | 7,038 | | | 7,038 | | 8,067 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404784 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/28/2025 | 605 | 3,300,000 | 5459 | 133,947 | | | 133,947 | | 223,385 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500503 | | N/A | Equity/Index | BAR- | 01/08/2025 | 01/06/2026 | 262 | 1,548,761 | 5975 | | 81,458 | | 81,458 | | 96,898 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501158 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/13/2026 | 45 | 270,493 | 5836 | | 11,088 | | 11,088 | | 12,217 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500083 | | N/A | Equity/Index | TOCC- | 01/03/2025 | 01/02/2026 | 100 | 594,247 | 5942 | | 16,819 | | 16,819 | | 19,616 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407671 | | N/A | Equity/Index | TOCC- | 10/28/2024 | 10/28/2025 | 100 | 582,352 | 5824 | 18,404 | | | 18,404 | | 22,795 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510663 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/01/2026 | 10 | 58,643 | 6102 | | 1,269 | | 1,269 | | 1,577 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508150 | | N/A | Equity/Index | NTX | 04/22/2025 | 04/22/2026 | 95 | 500,000 | 5288 | | 13,860 | | 13,860 | | 20,780 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502759 | | N/A | Equity/Index | BNP | 02/10/2025 | 02/10/2026 | 99 | 600,000 | 6066 | | 36,298 | | 36,298 | | 37,793 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404513 | | N/A | Equity/Index | BMO | 07/17/2024 | 07/15/2025 | 1,817 | 10,171,566 | 5631 | 423,979 | | | 423,979 | | 734,693 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505440 | | N/A | Equity/Index | BAR | 03/14/2025 | 03/13/2026 | 301 | 1,700,000 | 5639 | | 58,327 | | 58,327 | | 77,823 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404623 | | N/A | Equity/Index | BAR | 07/22/2024 | 07/22/2025 | 575 | 3,200,000 | 5564 | 68,877 | | | 68,877 | | 106,483 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506001 | | N/A | Equity/Index | RBC | 03/21/2025 | 02/06/2026 | 114 | 643,650 | 6026 | | 27,376 | | 27,376 | | 58,055 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507484 | | N/A | Equity/Index | BAR | 04/11/2025 | 04/10/2026 | 298 | 1,600,000 | 5363 | | 91,104 | | 91,104 | | 134,686 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500101 | | N/A | Equity/Index | TOCC | 01/03/2025 | 01/05/2026 | 200 | 1,188,494 | 5942 | | 54,079 | | 54,079 | | 62,175 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410831 | | N/A | Equity/Index | TOCC | 12/20/2024 | 12/22/2025 | 100 | 593,085 | 5931 | 32,385 | | | 32,385 | | 37,076 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408782 | | N/A | Equity/Index | TOCC | 11/20/2024 | 11/20/2025 | 100 | 591,711 | 5917 | 14,972 | | | 14,972 | | 17,689 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500173 | | N/A | Equity/Index | RBC | 01/03/2025 | 12/26/2025 | 55 | 326,989 | 6164 | | 10,919 | | 10,919 | | 12,528 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407379 | | N/A | Equity/Index | TOCC | 10/18/2024 | 10/17/2025 | 400 | 2,345,868 | 5865 | 137,706 | | | 137,706 | | 166,975 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510660 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/01/2026 | 140 | 821,002 | 6009 | | 3,490 | | 3,490 | | 3,911 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406362 | | N/A | Equity/Index | TOCC | 09/19/2024 | 09/19/2025 | 600 | 3,428,184 | 5714 | 149,133 | | | 149,133 | | 210,329 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506803 | | N/A | Equity/Index | TOCC | 04/04/2025 | 04/02/2026 | 700 | 3,551,856 | 5074 | | 96,618 | | 96,618 | | 146,167 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410934 | | N/A | Equity/Index | BAR | 12/20/2024 | 12/17/2025 | 679 | 4,040,939 | 6051 | 209,336 | | | 209,336 | | 229,592 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501952 | | N/A | Equity/Index | BAR | 01/30/2025 | 12/23/2025 | 82 | 497,660 | 5974 | | 17,337 | | 17,337 | | 18,651 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509520 | | N/A | Equity/Index | BAR | 05/08/2025 | 05/01/2026 | 58 | 331,185 | 5604 | | 14,122 | | 14,122 | | 17,886 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411259 | | N/A | Equity/Index | BAR | 12/27/2024 | 12/26/2025 | 84 | 500,000 | 5971 | 14,365 | | | 14,365 | | 16,107 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408865 | | N/A | Equity/Index | TOCC | 11/21/2024 | 11/21/2025 | 100 | 594,871 | 5949 | 26,831 | | | 26,831 | | 31,051 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408974 | | N/A | Equity/Index | TOCC | 11/22/2024 | 11/21/2025 | 200 | 1,193,868 | 5969 | 54,085 | | | 54,085 | | 61,089 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508672 | | N/A | Equity/Index | BAR | 04/28/2025 | 04/28/2026 | 2,804 | 15,500,000 | 5529 | | 627,738 | | 627,738 | | 875,113 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411139 | | N/A | Equity/Index | BNP | 12/24/2024 | 12/23/2025 | 45 | 270,866 | 6300 | 14,943 | | | 14,943 | | 12,064 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502087 | | N/A | Equity/Index | TOCC | 01/31/2025 | 01/30/2026 | 2,300 | 13,893,219 | 6041 | | 600,221 | | 600,221 | | 646,457 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404479 | | N/A | Equity/Index | TOCC | 07/16/2024 | 07/16/2025 | 300 | 1,700,160 | 5667 | 33,461 | | | 33,461 | | 51,674 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502628 | | N/A | Equity/Index | TOCC | 02/07/2025 | 02/06/2026 | 3,100 | 18,680,569 | 6026 | | 1,186,263 | | 1,186,263 | | 1,281,660 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405711 | | N/A | Equity/Index | BAR | 08/27/2024 | 08/25/2025 | 389 | 2,188,969 | 5635 | 116,109 | | | 116,109 | | 178,815 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407528 | | N/A | Equity/Index | CIBC | 10/24/2024 | 10/16/2025 | 220 | 1,279,366 | 5842 | 101,999 | | | 101,999 | | 113,708 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410111 | | N/A | Equity/Index | BMO | 12/09/2024 | 11/07/2025 | 44 | 266,365 | 5973 | 23,466 | | | 23,466 | | 19,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409482 | | N/A | Equity/Index | BAR | 12/02/2024 | 12/02/2025 | 149 | 900,000 | 6047 | 17,730 | | | 17,730 | | 19,063 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409156 | | N/A | Equity/Index | BAR | 11/25/2024 | 11/21/2025 | 123 | 737,554 | 5949 | 48,622 | | | 48,622 | | 51,414 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503096 | | N/A | Equity/Index | RBC | 02/12/2025 | 01/14/2026 | 17 | 102,816 | 5843 | | 6,506 | | 6,506 | | 7,000 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2507699 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/10/2026 | 9 | 48,587 | 5268 | | 2,919 | | 2,919 | | 4,173 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411293 | | N/A | Equity/Index | BMO- | 12/27/2024 | 12/24/2025 | 329 | 1,960,840 | 6040 | 101,967 | | | 101,967 | | 113,112 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409146 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/20/2025 | 881 | 5,282,802 | 5917 | 304,791 | | | 304,791 | | 334,751 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501934 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/19/2025 | 141 | 855,733 | 5867 | | 54,061 | | 54,061 | | 57,830 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506532 | | N/A | Equity/Index | BAR- | 04/02/2025 | 04/02/2026 | 688 | 3,900,000 | 5671 | | 71,563 | | 71,563 | | 92,056 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508361 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/22/2026 | 114 | 620,730 | 5288 | | 17,738 | | 17,738 | | 23,486 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409131 | | N/A | Equity/Index | TOCC- | 11/25/2024 | 11/25/2025 | 1,900 | 11,376,003 | 5987 | 255,998 | | | 255,998 | | 289,100 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508021 | | N/A | Equity/Index | BAR- | 04/17/2025 | 04/01/2026 | 289 | 1,529,677 | 6236 | | 31,937 | | 31,937 | | 120,673 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410582 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/11/2025 | 13 | 79,040 | 6084 | 4,567 | | | 4,567 | | 4,350 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407211 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/14/2025 | 137 | 800,000 | 5860 | 23,920 | | | 23,920 | | 29,712 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500548 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/12/2026 | 103 | 600,000 | 5827 | | 11,628 | | 11,628 | | 13,987 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512324 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/10/2026 | 595 | 3,558,249 | 6039 | | 126,711 | | 126,711 | | 141,637 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408779 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/20/2025 | 200 | 1,183,422 | 5917 | 22,961 | | | 22,961 | | 27,079 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510056 | | N/A | Equity/Index | BMO- | 05/14/2025 | 05/12/2026 | 153 | 901,973 | 5844 | | 27,389 | | 27,389 | | 31,699 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406003 | | N/A | Equity/Index | BAR- | 09/06/2024 | 09/04/2025 | 291 | 1,573,088 | 5520 | 49,228 | | | 49,228 | | 80,254 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510015 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/11/2026 | 22 | 129,526 | 5660 | | 8,787 | | 8,787 | | 10,318 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405144 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/08/2025 | 400 | 2,137,664 | 5344 | 64,990 | | | 64,990 | | 103,531 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506505 | | N/A | Equity/Index | BMO- | 03/31/2025 | 03/27/2026 | 205 | 1,140,128 | 5693 | | 61,316 | | 61,316 | | 96,453 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500441 | | N/A | Equity/Index | RBC- | 01/07/2025 | 10/08/2025 | 18 | 106,274 | 5751 | | 9,348 | | 9,348 | | 10,480 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407403 | | N/A | Equity/Index | BNP- | 10/18/2024 | 10/13/2025 | 64 | 375,275 | 5815 | 22,420 | | | 22,420 | | 27,385 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500779 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/12/2026 | 37 | 216,605 | 5827 | | 8,349 | | 8,349 | | 10,043 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405002 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/14/2025 | 131 | 697,741 | 5615 | 21,758 | | | 21,758 | | 50,154 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509886 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/13/2026 | 993 | 5,844,000 | 5887 | | 127,282 | | 127,282 | | 149,136 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504386 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 202 | 1,200,000 | 5955 | | 37,080 | | 37,080 | | 42,612 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406326 | | N/A | Equity/Index | TOCC- | 09/18/2024 | 09/18/2025 | 100 | 561,826 | 5618 | 18,149 | | | 18,149 | | 25,719 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408296 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/07/2025 | 400 | 2,398,216 | 5996 | 70,994 | | | 70,994 | | 79,929 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407629 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/27/2025 | 241 | 1,400,000 | 5808 | 44,072 | | | 44,072 | | 55,494 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406908 | | N/A | Equity/Index | TOCC- | 10/04/2024 | 09/26/2025 | 200 | 1,143,952 | 5745 | 92,864 | | | 92,864 | | 113,961 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404439 | | N/A | Equity/Index | BMO- | 07/15/2024 | 07/10/2025 | 25 | 141,294 | 5416 | 9,234 | | | 9,234 | | 14,450 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407695 | | N/A | Equity/Index | BAR- | 10/28/2024 | 10/23/2025 | 118 | 687,586 | 6065 | 10,036 | | | 10,036 | | 12,781 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504703 | | N/A | Equity/Index | BAR- | 03/05/2025 | 03/05/2026 | 103 | 600,000 | 5843 | | 10,956 | | 10,956 | | 13,216 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406472 | | N/A | Equity/Index | BNP- | 09/23/2024 | 09/23/2025 | 192 | 1,100,000 | 5719 | 58,301 | | | 58,301 | | 82,373 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404666 | | N/A | Equity/Index | SG- | 07/23/2024 | 07/18/2025 | 1,021 | 5,697,660 | 5505 | 257,782 | | | 257,782 | | 410,969 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411571 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 268 | 1,579,820 | 6038 | 64,636 | | | 64,636 | | 78,062 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2504389 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/27/2026 | 1,679 | 10,000,000 | 5955 | | 418,994 | | 418,994 | | 483,151 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408526 | | N/A | Equity/Index | BAR- | 11/13/2024 | 11/13/2025 | 67 | 400,000 | 5985 | 10,192 | | | 10,192 | | 11,588 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411536 | | N/A | Equity/Index | TOCC- | 12/31/2024 | 12/31/2025 | 100 | 588,163 | 5882 | 16,647 | | | 16,647 | | 19,870 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404157 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/03/2025 | 1,000 | 5,567,190 | 5567 | 228,826 | | | 228,826 | | 389,188 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509885 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/13/2026 | 596 | 3,507,000 | 5887 | | 71,262 | | 71,262 | | 83,317 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502011 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | 105 | 637,248 | 5942 | | 38,425 | | 38,425 | | 40,771 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502099 | | N/A | Equity/Index | TOCC- | 01/31/2025 | 02/02/2026 | 1,400 | 8,456,742 | 6041 | | 365,352 | | 365,352 | | 393,746 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511965 | | N/A | Equity/Index | TOCC- | 06/10/2025 | 06/10/2026 | 1,200 | 7,246,572 | 6039 | | 159,439 | | 159,439 | | 172,958 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405425 | | N/A | Equity/Index | BNP- | 08/19/2024 | 08/19/2025 | 53 | 300,000 | 5608 | 7,128 | | | 7,128 | | 10,374 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504413 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/17/2026 | 63 | 367,822 | 6115 | | 12,490 | | 12,490 | | 16,372 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505430 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/13/2026 | 1,082 | 6,100,000 | 5639 | | 121,384 | | 121,384 | | 157,989 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405630 | | N/A | Equity/Index | SG- | 08/23/2024 | 07/22/2025 | 80 | 448,046 | 5564 | 22,866 | | | 22,866 | | 37,344 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405507 | | N/A | Equity/Index | RBC- | 08/22/2024 | 08/22/2025 | 90 | 500,000 | 5571 | 26,300 | | | 26,300 | | 41,389 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405236 | | N/A | Equity/Index | RBC- | 08/12/2024 | 08/08/2025 | 199 | 1,067,896 | 5319 | 47,645 | | | 47,645 | | 76,515 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407161 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 1,410 | 8,200,000 | 5815 | 185,321 | | | 185,321 | | 233,470 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407113 | | N/A | Equity/Index | BAR- | 10/10/2024 | 10/10/2025 | 329 | 1,900,000 | 5780 | 102,334 | | | 102,334 | | 133,649 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407822 | | N/A | Equity/Index | BAR- | 10/30/2024 | 10/28/2025 | 1,285 | 7,509,283 | 5824 | 440,305 | | | 440,305 | | 545,828 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508451 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 489 | 2,700,000 | 5525 | | 74,249 | | 74,249 | | 102,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506219 | | N/A | Equity/Index | RBC- | 03/26/2025 | 03/24/2026 | 429 | 2,445,111 | 6134 | | 104,916 | | 104,916 | | 204,716 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503048 | | N/A | Equity/Index | BAR- | 02/12/2025 | 02/12/2026 | 99 | 600,000 | 6052 | | 11,412 | | 11,412 | | 12,400 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410306 | | N/A | Equity/Index | TOCC- | 12/12/2024 | 12/12/2025 | 100 | 605,125 | 6051 | 34,615 | | | 34,615 | | 34,665 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408678 | | N/A | Equity/Index | TOCC- | 11/18/2024 | 11/18/2025 | 200 | 1,178,724 | 5894 | 70,255 | | | 70,255 | | 83,405 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509075 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/28/2026 | 20 | 113,971 | 5529 | | 5,021 | | 5,021 | | 6,243 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512061 | | N/A | Equity/Index | NGFP- | 06/11/2025 | 06/11/2026 | 100 | 604,000 | 6022 | | 52,216 | | 52,216 | | 63,677 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505997 | | N/A | Equity/Index | RBC- | 03/21/2025 | 12/30/2025 | 83 | 468,622 | 6500 | | 4,378 | | 4,378 | | 13,705 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511301 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/28/2026 | 212 | 1,247,768 | 5889 | | 37,401 | | 37,401 | | 43,001 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507643 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/10/2026 | 24 | 129,103 | 5268 | | 9,323 | | 9,323 | | 13,723 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504962 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/09/2026 | 500 | 2,885,100 | 5770 | | 175,998 | | 175,998 | | 232,012 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509524 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/01/2026 | 28 | 159,882 | 5687 | | 4,440 | | 4,440 | | 5,617 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407341 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/29/2025 | 75 | 438,608 | 5738 | 11,955 | | | 11,955 | | 14,719 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405974 | | N/A | Equity/Index | TOCC- | 09/06/2024 | 09/05/2025 | 200 | 1,081,684 | 5408 | 47,157 | | | 47,157 | | 74,241 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503860 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/10/2026 | 11 | 66,224 | 6066 | | 3,511 | | 3,511 | | 3,835 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404761 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 1,099 | 6,000,000 | 5459 | 112,740 | | | 112,740 | | 176,657 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405275 | | N/A | Equity/Index | BAR- | 08/13/2024 | 08/13/2025 | 147 | 800,000 | 5434 | 21,968 | | | 21,968 | | 33,960 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2409551 | | N/A | Equity/Index | BAR- | 12/03/2024 | 12/03/2025 | 99 | 600,000 | 6050 | 18,841 | | | 18,841 | | 20,041 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404591 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/21/2025 | 500 | 2,752,500 | 5505 | 112,308 | | | 112,308 | | 187,666 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404771 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 183 | 1,000,000 | 5459 | 31,920 | | | 31,920 | | 51,721 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407969 | | N/A | Equity/Index | TOCC- | 11/04/2024 | 11/04/2025 | 100 | 571,269 | 5736 | 48,216 | | | 48,216 | | 63,046 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508843 | | N/A | Equity/Index | CITI- | 04/30/2025 | 04/28/2026 | 103 | 567,633 | 5529 | | 33,759 | | 33,759 | | 49,517 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407509 | | N/A | Equity/Index | BAR- | 10/23/2024 | 10/21/2025 | 1,409 | 8,144,429 | 5854 | 442,046 | | | 442,046 | | 580,813 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405074 | | N/A | Equity/Index | RBC- | 08/06/2024 | 08/04/2025 | 51 | 269,942 | 5347 | 16,985 | | | 16,985 | | 33,127 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405151 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/08/2025 | 100 | 534,416 | 5344 | 30,464 | | | 30,464 | | 53,068 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501515 | | N/A | Equity/Index | BAR- | 01/24/2025 | 01/23/2026 | 197 | 1,200,000 | 6101 | | 70,740 | | 70,740 | | 70,114 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408909 | | N/A | Equity/Index | RBC- | 11/21/2024 | 11/19/2025 | 18 | 107,262 | 6213 | 6,140 | | | 6,140 | | 5,062 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510725 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/15/2026 | 48 | 281,486 | 6184 | | 2,578 | | 2,578 | | 3,138 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501340 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 85 | 518,220 | 5997 | | 33,669 | | 33,669 | | 33,943 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410650 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 46 | 278,300 | 6051 | 7,975 | | | 7,975 | | 8,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504611 | | N/A | Equity/Index | TOCC- | 03/04/2025 | 03/04/2026 | 200 | 1,155,630 | 5778 | | 38,601 | | 38,601 | | 47,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510694 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/08/2026 | 35 | 205,251 | 5660 | | 6,580 | | 6,580 | | 7,468 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404506 | | N/A | Equity/Index | BMO- | 07/17/2024 | 07/17/2025 | 72 | 400,000 | 5588 | 9,680 | | | 9,680 | | 15,130 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512974 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 1,018 | 6,205,932 | 5968 | | 366,602 | | 366,602 | | 385,366 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405716 | | N/A | Equity/Index | BAR- | 08/28/2024 | 08/28/2025 | 72 | 400,000 | 5592 | 9,540 | | | 9,540 | | 13,637 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512717 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/16/2026 | 1,299 | 7,774,515 | 6033 | | 272,413 | | 272,413 | | 303,948 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405065 | | N/A | Equity/Index | BNP- | 08/06/2024 | 08/06/2025 | 172 | 900,000 | 5240 | 36,008 | | | 36,008 | | 59,215 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405290 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/08/2025 | 934 | 5,065,960 | 5344 | 316,505 | | | 316,505 | | 529,675 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501893 | | N/A | Equity/Index | TOCC- | 01/30/2025 | 01/30/2026 | 200 | 1,214,234 | 6071 | | 73,221 | | 73,221 | | 74,730 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501249 | | N/A | Equity/Index | BMO- | 01/21/2025 | 01/16/2026 | 194 | 1,173,409 | 5937 | | 71,817 | | 71,817 | | 77,084 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407132 | | N/A | Equity/Index | CIBC- | 10/10/2024 | 10/08/2025 | 60 | 347,340 | 5751 | 30,988 | | | 30,988 | | 35,020 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504064 | | N/A | Equity/Index | NTX- | 02/25/2025 | 02/23/2026 | 135 | 803,681 | 6013 | | 17,759 | | 17,759 | | 19,706 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404621 | | N/A | Equity/Index | BMO- | 07/22/2024 | 07/22/2025 | 216 | 1,200,000 | 5581 | 99,361 | | | 99,361 | | 138,274 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410732 | | N/A | Equity/Index | TOCC- | 12/19/2024 | 12/19/2025 | 400 | 2,346,832 | 5867 | 45,766 | | | 45,766 | | 53,974 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408869 | | N/A | Equity/Index | TOCC- | 11/21/2024 | 11/21/2025 | 300 | 1,784,613 | 5949 | 108,152 | | | 108,152 | | 120,330 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510495 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/18/2026 | 101 | 600,748 | 5958 | | 32,709 | | 32,709 | | 38,763 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503556 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/13/2026 | 32 | 196,288 | 6115 | | 10,752 | | 10,752 | | 10,538 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410097 | | N/A | Equity/Index | BAR- | 12/09/2024 | 12/05/2025 | 20 | 121,261 | 6075 | 6,447 | | | 6,447 | | 6,396 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409506 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/26/2025 | 1,210 | 7,317,778 | 5999 | 415,006 | | | 415,006 | | 425,339 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513247 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/25/2026 | 61 | 377,163 | 6092 | | 12,006 | | 12,006 | | 12,036 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510383 | | N/A | Equity/Index | CITI- | 05/19/2025 | 05/15/2026 | 503 | 2,988,600 | 5917 | | 113,522 | | 113,522 | | 130,386 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510200 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/15/2026 | 497 | 2,960,000 | 5958 | | 89,451 | | 89,451 | | 102,566 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508016 | | N/A | Equity/Index | BAR- | 04/17/2025 | 04/07/2026 | 25 | 132,325 | 5578 | | 9,390 | | 9,390 | | 22,927 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511366 | | N/A | Equity/Index | RBC- | 05/30/2025 | 03/13/2026 | 44 | 260,489 | 6113 | | 15,073 | | 15,073 | | 21,163 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410115 | | N/A | Equity/Index | BMO- | 12/09/2024 | 10/29/2025 | 36 | 217,935 | 5833 | 22,575 | | | 22,575 | | 19,596 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500700 | | N/A | Equity/Index | RBC- | 01/13/2025 | 01/09/2026 | 128 | 745,901 | 5827 | | 64,372 | | 64,372 | | 80,518 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509519 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/01/2026 | 165 | 942,165 | 5604 | | 36,292 | | 36,292 | | 45,684 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409579 | | N/A | Equity/Index | TOCC- | 12/04/2024 | 12/04/2025 | 100 | 608,649 | 6086 | 15,522 | | | 15,522 | | 16,151 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410193 | | N/A | Equity/Index | BAR- | 12/10/2024 | 12/05/2025 | 12 | 72,402 | 6397 | 918 | | | 918 | | 884 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510845 | | N/A | Equity/Index | CITI- | 05/23/2025 | 05/26/2026 | 604 | 3,505,000 | 5803 | | 215,804 | | 215,804 | | 273,954 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404448 | | N/A | Equity/Index | BMO- | 07/15/2024 | 07/11/2025 | 1,736 | 9,811,438 | 5585 | 501,912 | | | 501,912 | | 837,280 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501001 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 300 | 1,800,000 | 5997 | | 108,055 | | 108,055 | | 119,880 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512227 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 101 | 605,000 | 5977 | | 23,534 | | 23,534 | | 26,353 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512175 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/05/2026 | 51 | 308,157 | 6000 | | 15,478 | | 15,478 | | 17,016 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509405 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/18/2026 | 159 | 889,510 | 5615 | | 23,836 | | 23,836 | | 32,065 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511519 | | N/A | Equity/Index | SG- | 06/03/2025 | 06/01/2026 | 155 | 926,978 | 5912 | | 41,439 | | 41,439 | | 46,460 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410816 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/19/2025 | 2,000 | 11,861,700 | 5931 | 506,511 | | | 506,511 | | 584,764 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411574 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/26/2025 | 241 | 1,420,659 | 6038 | 73,107 | | | 73,107 | | 87,988 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508250 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/20/2026 | 86 | 450,182 | 5283 | | 25,987 | | 25,987 | | 42,068 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407165 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 464 | 2,700,000 | 5815 | 84,509 | | | 84,509 | | 107,560 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506231 | | N/A | Equity/Index | NTX- | 03/27/2025 | 03/27/2026 | 193 | 1,100,000 | 5693 | | 61,644 | | 61,644 | | 84,613 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512819 | | N/A | Equity/Index | BAR- | 06/23/2025 | 06/23/2026 | 99 | 597,000 | 6025 | | 18,368 | | 18,368 | | 20,090 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512327 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/05/2026 | 51 | 304,993 | 6000 | | 12,956 | | 12,956 | | 14,527 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408769 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/14/2025 | 21 | 124,143 | 5949 | 3,735 | | | 3,735 | | 4,524 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406279 | | N/A | Equity/Index | BAR- | 09/16/2024 | 09/12/2025 | 15 | 84,203 | 5596 | 3,163 | | | 3,163 | | 4,551 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405637 | | N/A | Equity/Index | SG- | 08/23/2024 | 07/29/2025 | 109 | 610,462 | 5464 | 21,817 | | | 21,817 | | 31,477 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404655 | | N/A | Equity/Index | BNP- | 07/23/2024 | 07/23/2025 | 126 | 700,000 | 5556 | 15,107 | | | 15,107 | | 23,258 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509673 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/24/2026 | 37 | 209,315 | 5485 | | 13,653 | | 13,653 | | 17,963 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404816 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/23/2025 | 1,371 | 7,481,095 | 5556 | 298,755 | | | 298,755 | | 544,874 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510218 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/18/2026 | 1,688 | 10,060,000 | 5958 | | 414,573 | | 414,573 | | 483,352 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410470 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/16/2025 | 428 | 2,600,000 | 6074 | 88,427 | | | 88,427 | | 91,547 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509618 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/08/2026 | 1,601 | 9,062,000 | 5660 | | 527,047 | | 527,047 | | 727,512 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500485 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/08/2026 | 100 | 591,825 | 5918 | | 32,316 | | 32,316 | | 37,972 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2508550 | | N/A | Equity/Index | BMO- | 04/25/2025 | 03/24/2026 | 141 | 778,990 | 5768 | | 20,131 | | 20,131 | | 30,873 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507234 | | N/A | Equity/Index | BAR- | 04/10/2025 | 04/08/2026 | 203 | 1,063,872 | 4983 | | 40,448 | | 40,448 | | 55,049 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504709 | | N/A | Equity/Index | BAR- | 03/05/2025 | 03/05/2026 | 103 | 600,000 | 5843 | | 19,920 | | 19,920 | | 24,381 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500480 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/08/2026 | 200 | 1,183,650 | 5918 | | 23,085 | | 23,085 | | 26,539 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507241 | | N/A | Equity/Index | NTX- | 04/10/2025 | 03/13/2026 | 142 | 740,554 | 6274 | | 14,724 | | 14,724 | | 52,645 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507713 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/13/2026 | 101 | 545,249 | 5363 | | 31,381 | | 31,381 | | 46,362 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409943 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/08/2025 | 131 | 800,000 | 6090 | 15,624 | | | 15,624 | | 16,380 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510741 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/19/2026 | 1,372 | 8,045,820 | 5964 | | 272,905 | | 272,905 | | 329,994 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504641 | | N/A | Equity/Index | BAR- | 03/04/2025 | 02/27/2026 | 54 | 313,673 | 5862 | | 18,026 | | 18,026 | | 23,574 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409240 | | N/A | Equity/Index | BAR- | 11/26/2024 | 11/26/2025 | 415 | 2,500,000 | 6022 | 48,949 | | | 48,949 | | 53,960 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404805 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/14/2025 | 144 | 785,760 | 5615 | 22,954 | | | 22,954 | | 43,360 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512576 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/16/2026 | 1,891 | 11,361,128 | 6033 | | 401,005 | | 401,005 | | 440,290 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500991 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 600 | 3,600,000 | 5997 | | 107,783 | | 107,783 | | 118,866 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505020 | | N/A | Equity/Index | BMO- | 03/07/2025 | 12/30/2025 | 29 | 167,163 | 6500 | | 2,829 | | 2,829 | | 4,864 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406795 | | N/A | Equity/Index | SG- | 10/03/2024 | 10/03/2025 | 175 | 1,000,000 | 5700 | 54,100 | | | 54,100 | | 75,276 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503844 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/23/2026 | 600 | 3,607,878 | 6013 | | 159,477 | | 159,477 | | 175,221 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410570 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/10/2025 | 93 | 565,440 | 6225 | 20,972 | | | 20,972 | | 19,693 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503080 | | N/A | Equity/Index | RBC- | 02/12/2025 | 02/10/2026 | 30 | 181,440 | 6066 | | 11,631 | | 11,631 | | 12,135 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404900 | | N/A | Equity/Index | BAR- | 07/31/2024 | 07/31/2025 | 163 | 900,000 | 5522 | 48,143 | | | 48,143 | | 82,437 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509314 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 165 | 927,960 | 5687 | | 27,435 | | 27,435 | | 36,559 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500920 | | N/A | Equity/Index | BAR- | 01/15/2025 | 01/13/2026 | 370 | 2,204,738 | 5836 | | 133,970 | | 133,970 | | 153,028 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404739 | | N/A | Equity/Index | TOCC- | 07/25/2024 | 07/23/2025 | 200 | 1,095,626 | 5556 | 30,385 | | | 30,385 | | 51,465 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505645 | | N/A | Equity/Index | TOCC- | 03/18/2025 | 03/18/2026 | 1,200 | 6,737,592 | 5615 | | 134,767 | | 134,767 | | 175,460 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407487 | | N/A | Equity/Index | BMO- | 10/22/2024 | 10/17/2025 | 359 | 2,101,837 | 5865 | 118,628 | | | 118,628 | | 145,492 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508683 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/23/2026 | 851 | 4,668,884 | 5376 | | 177,272 | | 177,272 | | 238,265 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505699 | | N/A | Equity/Index | BAR- | 03/18/2025 | 03/16/2026 | 16 | 89,883 | 5639 | | 3,796 | | 3,796 | | 5,222 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507497 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/13/2026 | 93 | 500,000 | 5363 | | 30,162 | | 30,162 | | 44,871 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406028 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/27/2025 | 225 | 1,216,305 | 5626 | 29,507 | | | 29,507 | | 51,214 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409867 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/07/2025 | 112 | 681,335 | 5973 | 32,299 | | | 32,299 | | 33,524 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406103 | | N/A | Equity/Index | RBC- | 09/10/2024 | 09/05/2025 | 15 | 82,332 | 5408 | 5,559 | | | 5,559 | | 8,921 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510727 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/15/2026 | 91 | 533,651 | 5917 | | 28,345 | | 28,345 | | 35,083 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501785 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/23/2026 | 296 | 1,796,424 | 6101 | | 66,416 | | 66,416 | | 70,485 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500008 | | N/A | Equity/Index | TOCC- | 01/02/2025 | 01/02/2026 | 800 | 4,694,840 | 5869 | | 214,572 | | 214,572 | | 258,568 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2503381 | | N/A | Equity/Index | RBC- | 02/14/2025 | 02/09/2026 | 15 | 91,763 | 6026 | | 8,424 | | 8,424 | | 7,676 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405633 | | N/A | Equity/Index | SG- | 08/23/2024 | 07/25/2025 | 94 | 526,454 | 5459 | 11,570 | | | 11,570 | | 16,190 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509607 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/08/2026 | 1,501 | 8,496,000 | 5660 | | 167,536 | | 167,536 | | 214,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407226 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/10/2025 | 42 | 245,942 | 5780 | 17,102 | | | 17,102 | | 20,743 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503123 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/27/2026 | 12 | 72,576 | 6012 | | 2,519 | | 2,519 | | 2,702 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406712 | | N/A | Equity/Index | RBC- | 09/30/2024 | 09/30/2025 | 52 | 300,000 | 5762 | 7,188 | | | 7,188 | | 9,397 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507236 | | N/A | Equity/Index | BAR- | 04/10/2025 | 04/08/2026 | 377 | 1,975,763 | 4983 | | 88,746 | | 88,746 | | 122,180 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501518 | | N/A | Equity/Index | BAR- | 01/24/2025 | 01/26/2026 | 1,098 | 6,700,000 | 6101 | | 151,554 | | 151,554 | | 157,666 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508350 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/17/2026 | 523 | 2,847,735 | 5283 | | 122,596 | | 122,596 | | 166,500 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404657 | | N/A | Equity/Index | BNP- | 07/23/2024 | 07/23/2025 | 54 | 300,000 | 5556 | 7,092 | | | 7,092 | | 10,981 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409941 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/05/2025 | 246 | 1,500,000 | 6090 | 91,558 | | | 91,558 | | 84,893 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503116 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/23/2026 | 65 | 393,120 | 6119 | | 8,795 | | 8,795 | | 9,402 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405777 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/26/2025 | 219 | 1,232,760 | 5617 | 73,155 | | | 73,155 | | 112,731 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407241 | | N/A | Equity/Index | TOCC- | 10/15/2024 | 10/15/2025 | 100 | 581,526 | 5815 | 17,332 | | | 17,332 | | 21,941 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506264 | | N/A | Equity/Index | BAR- | 03/27/2025 | 03/25/2026 | 706 | 4,027,624 | 5777 | | 143,713 | | 143,713 | | 192,034 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504574 | | N/A | Equity/Index | BAR- | 03/03/2025 | 03/03/2026 | 103 | 600,000 | 5850 | | 18,421 | | 18,421 | | 22,048 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510222 | | N/A | Equity/Index | TOCC- | 05/16/2025 | 05/15/2026 | 400 | 2,383,352 | 5958 | | 210,451 | | 210,451 | | 260,702 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410373 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/12/2025 | 694 | 4,200,000 | 6051 | 244,146 | | | 244,146 | | 245,789 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407510 | | N/A | Equity/Index | BAR- | 10/23/2024 | 10/21/2025 | 307 | 1,774,549 | 5854 | 99,904 | | | 99,904 | | 130,916 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404168 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/07/2025 | 100 | 556,719 | 5567 | 25,499 | | | 25,499 | | 44,276 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404695 | | N/A | Equity/Index | TOCC- | 07/24/2024 | 07/24/2025 | 800 | 4,341,704 | 5427 | 95,524 | | | 95,524 | | 149,803 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406177 | | N/A | Equity/Index | BNP- | 09/13/2024 | 09/15/2025 | 192 | 1,080,000 | 5626 | 88,938 | | | 88,938 | | 127,209 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509397 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/17/2026 | 47 | 262,937 | 5675 | | 10,018 | | 10,018 | | 14,204 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407974 | | N/A | Equity/Index | TOCC- | 11/04/2024 | 11/04/2025 | 100 | 571,269 | 5713 | 17,083 | | | 17,083 | | 22,157 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512725 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/17/2026 | 203 | 1,214,955 | 5983 | | 53,746 | | 53,746 | | 60,062 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504991 | | N/A | Equity/Index | BAR- | 03/07/2025 | 03/05/2026 | 89 | 513,675 | 5843 | | 21,713 | | 21,713 | | 28,064 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408788 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/20/2025 | 100 | 591,711 | 5917 | 36,451 | | | 36,451 | | 42,336 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508236 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/17/2026 | 120 | 628,161 | 5283 | | 16,512 | | 16,512 | | 24,536 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512712 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/22/2026 | 501 | 2,990,000 | 5968 | | 121,155 | | 121,155 | | 136,216 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508346 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/16/2026 | 166 | 903,870 | 5276 | | 55,061 | | 55,061 | | 77,241 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504099 | | N/A | Equity/Index | NTX- | 02/26/2025 | 02/26/2026 | 302 | 1,800,000 | 5956 | | 152,099 | | 152,099 | | 174,196 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411176 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | 260 | 1,566,175 | 5931 | 108,943 | | | 108,943 | | 113,781 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404980 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/01/2025 | 430 | 2,300,000 | 5347 | 68,770 | | | 68,770 | | 112,286 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2500416 | | N/A | Equity/Index | BAR- | 01/07/2025 | 01/02/2026 | 119 | 711,025 | 5869 | | 27,669 | | 27,669 | | 32,043 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406199 | | N/A | Equity/Index | TOCC- | 09/13/2024 | 09/15/2025 | 100 | 562,602 | 5626 | 10,707 | | | 10,707 | | 15,002 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505492 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/12/2026 | 153 | 861,183 | 5599 | | 23,173 | | 23,173 | | 29,991 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502615 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/06/2026 | 400 | 2,410,396 | 6026 | | 45,322 | | 45,322 | | 50,020 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404504 | | N/A | Equity/Index | BMO- | 07/17/2024 | 07/17/2025 | 125 | 700,000 | 5588 | 15,120 | | | 15,120 | | 23,414 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406765 | | N/A | Equity/Index | BAR- | 10/02/2024 | 10/02/2025 | 210 | 1,200,000 | 5710 | 70,079 | | | 70,079 | | 97,628 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512728 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/17/2026 | 92 | 550,620 | 5983 | | 32,383 | | 32,383 | | 36,873 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411066 | | N/A | Equity/Index | NGFP- | 12/23/2024 | 11/18/2025 | 27 | 160,684 | 5894 | 14,207 | | | 14,207 | | 14,030 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506399 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/26/2026 | 404 | 2,260,081 | 5712 | | 78,905 | | 78,905 | | 112,380 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503375 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/12/2026 | 188 | 1,150,015 | 6052 | | 45,225 | | 45,225 | | 46,500 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405772 | | N/A | Equity/Index | BAR- | 08/29/2024 | 08/22/2025 | 156 | 878,130 | 5635 | 37,555 | | | 37,555 | | 56,173 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503974 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/24/2026 | 100 | 600,000 | 5983 | | 35,490 | | 35,490 | | 40,220 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506839 | | N/A | Equity/Index | BMO- | 04/04/2025 | 03/03/2026 | 134 | 689,698 | 6240 | | 10,054 | | 10,054 | | 51,523 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408021 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/31/2025 | 21 | 120,183 | 6118 | 5,398 | | | 5,398 | | 6,769 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410431 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/10/2025 | 93 | 563,008 | 6225 | 25,394 | | | 25,394 | | 23,393 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504947 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/06/2026 | 2,100 | 12,117,420 | 5770 | | 524,718 | | 524,718 | | 670,670 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404887 | | N/A | Equity/Index | TOCC- | 07/31/2024 | 07/29/2025 | 200 | 1,105,400 | 5464 | 37,413 | | | 37,413 | | 58,278 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409322 | | N/A | Equity/Index | BAR- | 11/27/2024 | 11/25/2025 | 143 | 858,122 | 5987 | 53,739 | | | 53,739 | | 56,255 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512855 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/11/2026 | 101 | 607,030 | 6022 | | 33,175 | | 33,175 | | 37,285 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409332 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/26/2025 | 100 | 600,000 | 5999 | 19,680 | | | 19,680 | | 21,858 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404996 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/04/2025 | 56 | 300,000 | 5347 | 16,176 | | | 16,176 | | 28,693 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409317 | | N/A | Equity/Index | BAR- | 11/27/2024 | 11/25/2025 | 2,843 | 17,060,417 | 5987 | 682,377 | | | 682,377 | | 756,295 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406114 | | N/A | Equity/Index | BNP- | 09/11/2024 | 09/11/2025 | 72 | 400,000 | 5554 | 12,780 | | | 12,780 | | 18,820 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507042 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | 72 | 366,984 | 5234 | | 3,441 | | 3,441 | | 4,868 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510713 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/12/2026 | 50 | 293,215 | 5844 | | 8,902 | | 8,902 | | 10,410 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407309 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/02/2025 | 92 | 538,025 | 5648 | 13,286 | | | 13,286 | | 16,518 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405325 | | N/A | Equity/Index | SG- | 08/15/2024 | 08/15/2025 | 361 | 2,000,000 | 5543 | 74,801 | | | 74,801 | | 116,023 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407972 | | N/A | Equity/Index | TOCC- | 11/04/2024 | 11/04/2025 | 1,600 | 9,140,304 | 5713 | 206,585 | | | 206,585 | | 264,958 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502410 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/05/2026 | 53 | 320,096 | 5942 | | 20,572 | | 20,572 | | 22,153 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503301 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/13/2026 | 409 | 2,500,000 | 6115 | | 77,553 | | 77,553 | | 79,756 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509418 | | N/A | Equity/Index | NTX- | 05/07/2025 | 05/05/2026 | 538 | 3,009,787 | 5650 | | 157,128 | | 157,128 | | 222,189 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404580 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/18/2025 | 800 | 4,404,000 | 5505 | 179,692 | | | 179,692 | | 301,554 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512312 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/11/2026 | 329 | 1,967,502 | 6022 | | 42,178 | | 42,178 | | 46,157 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512823 | | N/A | Equity/Index | BAR- | 06/23/2025 | 06/23/2026 | 99 | 597,000 | 6025 | | 27,706 | | 27,706 | | 30,654 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2410380 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/15/2025 | 83 | 500,000 | 6051 | 12,415 | | | 12,415 | | 13,400 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512689 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/18/2026 | 200 | 1,196,000 | 5968 | | 28,597 | | 28,597 | | 31,232 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406113 | | N/A | Equity/Index | BNP- | 09/11/2024 | 09/11/2025 | 198 | 1,100,000 | 5554 | 33,616 | | | 33,616 | | 49,380 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504403 | | N/A | Equity/Index | BAR- | 02/28/2025 | 03/02/2026 | 202 | 1,200,000 | 5955 | | 68,760 | | 68,760 | | 79,851 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509303 | | N/A | Equity/Index | BMO- | 05/06/2025 | 03/13/2026 | 88 | 494,912 | 5639 | | 18,170 | | 18,170 | | 24,833 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502432 | | N/A | Equity/Index | BAR- | 02/04/2025 | 02/02/2026 | 64 | 386,531 | 6041 | | 24,433 | | 24,433 | | 26,017 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500767 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/09/2026 | 98 | 573,712 | 5827 | | 25,852 | | 25,852 | | 31,374 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501787 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/23/2026 | 1,121 | 6,803,349 | 6101 | | 361,982 | | 361,982 | | 375,292 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512498 | | N/A | Equity/Index | RBC- | 06/17/2025 | 06/12/2026 | 295 | 1,769,867 | 6045 | | 69,310 | | 69,310 | | 77,543 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410109 | | N/A | Equity/Index | BMO- | 12/09/2024 | 10/31/2025 | 20 | 121,075 | 6015 | 9,944 | | | 9,944 | | 8,008 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404492 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/14/2025 | 325 | 1,839,500 | 5615 | 106,119 | | | 106,119 | | 176,958 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409946 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/08/2025 | 230 | 1,400,000 | 6090 | 41,650 | | | 41,650 | | 43,112 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500452 | | N/A | Equity/Index | BAR- | 01/08/2025 | 01/08/2026 | 203 | 1,200,000 | 5918 | | 102,191 | | 102,191 | | 113,055 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405281 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/08/2025 | 37 | 200,686 | 5319 | 11,325 | | | 11,325 | | 18,147 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509191 | | N/A | Equity/Index | CITI- | 05/05/2025 | 05/05/2026 | 106 | 600,000 | 5650 | | 21,895 | | 21,895 | | 28,595 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406065 | | N/A | Equity/Index | RBC- | 09/09/2024 | 09/04/2025 | 2,381 | 13,024,903 | 5520 | 549,963 | | | 549,963 | | 879,874 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512464 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/17/2026 | 2,521 | 15,083,000 | 5983 | | 662,139 | | 662,139 | | 743,833 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406372 | | N/A | Equity/Index | CIBC- | 09/19/2024 | 09/16/2025 | 856 | 4,894,394 | 5633 | 220,976 | | | 220,976 | | 302,224 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504105 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/26/2026 | 1,293 | 7,700,000 | 5956 | | 341,571 | | 341,571 | | 391,848 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408639 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 68 | 400,000 | 5871 | 9,480 | | | 9,480 | | 11,322 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500538 | | N/A | Equity/Index | BAR- | 01/10/2025 | 01/09/2026 | 206 | 1,200,000 | 5827 | | 37,405 | | 37,405 | | 45,615 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404139 | | N/A | Equity/Index | TOCC- | 07/05/2024 | 07/07/2025 | 200 | 1,113,438 | 5597 | 88,186 | | | 88,186 | | 122,409 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407322 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/12/2025 | 39 | 228,076 | 5596 | 7,882 | | | 7,882 | | 9,687 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407646 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/17/2025 | 59 | 344,637 | 5841 | 19,712 | | | 19,712 | | 24,561 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511420 | | N/A | Equity/Index | RBC- | 06/02/2025 | 06/02/2026 | 100 | 591,000 | 5936 | | 33,291 | | 33,291 | | 39,245 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407520 | | N/A | Equity/Index | BMO- | 10/24/2024 | 10/24/2025 | 52 | 300,000 | 5810 | 9,439 | | | 9,439 | | 11,896 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509038 | | N/A | Equity/Index | BAR- | 05/02/2025 | 05/04/2026 | 193 | 1,100,000 | 5687 | | 32,823 | | 32,823 | | 42,079 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513194 | | N/A | Equity/Index | RBC- | 06/27/2025 | 06/26/2026 | 398 | 2,456,000 | 6173 | | 208,785 | | 208,785 | | 215,483 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409401 | | N/A | Equity/Index | BAR- | 11/29/2024 | 11/28/2025 | 663 | 4,000,000 | 6032 | 131,119 | | | 131,119 | | 141,554 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509302 | | N/A | Equity/Index | BMO- | 05/06/2025 | 03/13/2026 | 43 | 241,832 | 5639 | | 6,644 | | 6,644 | | 8,861 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408982 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/24/2025 | 100 | 596,934 | 5969 | 17,790 | | | 17,790 | | 20,287 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508244 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/20/2026 | 55 | 287,907 | 5283 | | 7,362 | | 7,362 | | 10,899 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505923 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/11/2026 | 83 | 468,904 | 5572 | | 17,902 | | 17,902 | | 23,341 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410208 | | N/A | Equity/Index | TOCC- | 12/11/2024 | 12/11/2025 | 100 | 608,419 | 6084 | 17,221 | | | 17,221 | | 17,892 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2505451 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/16/2026 | 497 | 2,800,000 | 5639 | | 83,301 | | 83,301 | | 110,182 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407531 | | N/A | Equity/Index | CIBC- | 10/24/2024 | 10/23/2025 | 185 | 1,075,831 | 5797 | 92,552 | | | 92,552 | | 104,545 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409344 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/28/2025 | 150 | 900,000 | 5999 | 54,629 | | | 54,629 | | 57,555 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500176 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/26/2025 | 68 | 404,277 | 5971 | | 16,906 | | 16,906 | | 19,427 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501823 | | N/A | Equity/Index | RBC- | 01/29/2025 | 01/27/2026 | 148 | 894,778 | 6012 | | 51,085 | | 51,085 | | 54,694 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404412 | | N/A | Equity/Index | TOCC- | 07/12/2024 | 07/02/2025 | 100 | 563,569 | 5509 | 36,265 | | | 36,265 | | 62,879 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404794 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/03/2025 | 100 | 545,667 | 5567 | 16,644 | | | 16,644 | | 30,568 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406480 | | N/A | Equity/Index | RBC- | 09/23/2024 | 09/18/2025 | 25 | 142,929 | 5618 | 9,924 | | | 9,924 | | 14,031 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404544 | | N/A | Equity/Index | TOCC- | 07/18/2024 | 07/08/2025 | 100 | 555,562 | 5573 | 24,119 | | | 24,119 | | 42,820 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512241 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/15/2026 | 101 | 605,000 | 5977 | | 18,694 | | 18,694 | | 20,694 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510707 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/08/2026 | 256 | 1,501,261 | 6229 | | 7,270 | | 7,270 | | 8,718 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506327 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 197 | 1,100,000 | 5581 | | 32,460 | | 32,460 | | 43,266 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502624 | | N/A | Equity/Index | TOCC- | 02/07/2025 | 02/06/2026 | 300 | 1,807,797 | 6026 | | 104,495 | | 104,495 | | 112,671 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407271 | | N/A | Equity/Index | BAR- | 10/16/2024 | 10/10/2025 | 177 | 1,030,675 | 5815 | 42,599 | | | 42,599 | | 54,326 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513104 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/24/2026 | 722 | 4,429,470 | 6092 | | 154,681 | | 154,681 | | 159,151 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502924 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/11/2026 | 99 | 600,000 | 6069 | | 17,892 | | 17,892 | | 19,073 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405147 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/08/2025 | 700 | 3,740,912 | 5344 | 139,920 | | | 139,920 | | 227,287 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405321 | | N/A | Equity/Index | SG- | 08/15/2024 | 08/15/2025 | 72 | 400,000 | 5543 | 7,800 | | | 7,800 | | 11,476 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406439 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/17/2025 | 172 | 978,164 | 5635 | 43,991 | | | 43,991 | | 61,230 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404741 | | N/A | Equity/Index | TOCC- | 07/25/2024 | 07/23/2025 | 900 | 4,930,317 | 5556 | 200,525 | | | 200,525 | | 357,552 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501122 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/05/2026 | 14 | 84,153 | 5942 | | 2,586 | | 2,586 | | 2,861 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404208 | | N/A | Equity/Index | BAR- | 07/08/2024 | 07/02/2025 | 123 | 684,951 | 5509 | 60,474 | | | 60,474 | | 85,737 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501892 | | N/A | Equity/Index | TOCC- | 01/30/2025 | 01/30/2026 | 300 | 1,821,351 | 6071 | | 107,648 | | 107,648 | | 110,284 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407275 | | N/A | Equity/Index | BAR- | 10/16/2024 | 10/15/2025 | 30 | 174,691 | 5815 | 7,132 | | | 7,132 | | 9,072 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505481 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/06/2026 | 109 | 613,523 | 5739 | | 21,553 | | 21,553 | | 30,133 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507144 | | N/A | Equity/Index | RBC- | 04/09/2025 | 04/07/2026 | 1,006 | 5,005,856 | 5062 | | 174,290 | | 174,290 | | 284,777 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509343 | | N/A | Equity/Index | TOCC- | 05/07/2025 | 05/07/2026 | 900 | 5,068,152 | 5631 | | 215,411 | | 215,411 | | 288,414 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407521 | | N/A | Equity/Index | BMO- | 10/24/2024 | 10/24/2025 | 1,274 | 7,400,000 | 5810 | 333,073 | | | 333,073 | | 424,955 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407292 | | N/A | Equity/Index | BAR- | 10/17/2024 | 10/17/2025 | 548 | 3,200,000 | 5841 | 183,998 | | | 183,998 | | 227,706 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404490 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/11/2025 | 650 | 3,679,000 | 5615 | 218,732 | | | 218,732 | | 364,708 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511245 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 06/01/2026 | 100 | 591,169 | 5912 | | 26,605 | | 26,605 | | 31,228 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512065 | | N/A | Equity/Index | TOCC- | 06/11/2025 | 06/11/2026 | 1,000 | 6,022,240 | 6022 | | 132,506 | | 132,506 | | 144,989 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512731 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/17/2026 | 65 | 389,025 | 5983 | | 27,359 | | 27,359 | | 31,844 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408115 | | N/A | Equity/Index | BNP- | 11/05/2024 | 10/31/2025 | 75 | 432,976 | 5908 | 15,937 | | | 15,937 | | 21,090 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407273 | | N/A | Equity/Index | BAR- | 10/16/2024 | 10/10/2025 | 406 | 2,364,146 | 5815 | 135,718 | | | 135,718 | | 172,328 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502161 | | N/A | Equity/Index | RBC- | 01/31/2025 | 01/29/2026 | 121 | 734,591 | 6039 | | 17,327 | | 17,327 | | 18,468 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504024 | | N/A | Equity/Index | BAR- | 02/25/2025 | 02/25/2026 | 302 | 1,800,000 | 5955 | | 154,256 | | 154,256 | | 175,859 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503125 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/27/2026 | 38 | 229,824 | 6012 | | 10,238 | | 10,238 | | 10,966 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407482 | | N/A | Equity/Index | BMO- | 10/22/2024 | 10/17/2025 | 188 | 1,100,684 | 5841 | 48,025 | | | 48,025 | | 59,645 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512859 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/12/2026 | 343 | 2,061,499 | 5977 | | 84,611 | | 84,611 | | 92,850 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404775 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 311 | 1,700,000 | 5459 | 95,234 | | | 95,234 | | 168,837 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511516 | | N/A | Equity/Index | SG- | 06/03/2025 | 06/01/2026 | 177 | 1,058,549 | 5912 | | 23,010 | | 23,010 | | 25,067 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406751 | | N/A | Equity/Index | BAR- | 10/01/2024 | 09/26/2025 | 556 | 3,179,119 | 5745 | 136,003 | | | 136,003 | | 186,570 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505495 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/12/2026 | 87 | 489,693 | 5599 | | 21,265 | | 21,265 | | 28,537 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501696 | | N/A | Equity/Index | BNP- | 01/28/2025 | 01/28/2026 | 99 | 600,000 | 6068 | | 18,695 | | 18,695 | | 19,827 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406277 | | N/A | Equity/Index | BAR- | 09/16/2024 | 09/11/2025 | 27 | 151,565 | 5554 | 10,021 | | | 10,021 | | 15,301 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406431 | | N/A | Equity/Index | BAR- | 09/20/2024 | 09/12/2025 | 99 | 563,013 | 5596 | 32,075 | | | 32,075 | | 45,277 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408969 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/21/2025 | 800 | 4,775,472 | 5969 | 149,012 | | | 149,012 | | 168,640 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505110 | | N/A | Equity/Index | BAR- | 03/11/2025 | 03/11/2026 | 108 | 600,000 | 5572 | | 16,872 | | 16,872 | | 22,626 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502831 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/03/2026 | 52 | 315,416 | 5995 | | 14,252 | | 14,252 | | 15,203 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404308 | | N/A | Equity/Index | TOCC- | 07/11/2024 | 07/11/2025 | 500 | 2,792,270 | 5607 | 223,869 | | | 223,869 | | 302,737 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406592 | | N/A | Equity/Index | CIBC- | 09/26/2024 | 09/26/2025 | 52 | 300,000 | 5745 | 16,800 | | | 16,800 | | 23,445 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505450 | | N/A | Equity/Index | BAR- | 03/14/2025 | 03/16/2026 | 1,082 | 6,100,000 | 5639 | | 179,832 | | 179,832 | | 237,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500504 | | N/A | Equity/Index | BAR- | 01/08/2025 | 01/06/2026 | 724 | 4,279,781 | 5975 | | 157,130 | | 157,130 | | 185,986 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501167 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/15/2026 | 524 | 3,149,738 | 5950 | | 181,823 | | 181,823 | | 199,522 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503088 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/13/2026 | 95 | 574,560 | 5836 | | 13,062 | | 13,062 | | 14,008 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404555 | | N/A | Equity/Index | TOCC- | 07/18/2024 | 07/16/2025 | 200 | 1,111,124 | 5667 | 29,861 | | | 29,861 | | 52,094 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406588 | | N/A | Equity/Index | CIBC- | 09/26/2024 | 09/26/2025 | 52 | 300,000 | 5745 | 13,110 | | | 13,110 | | 18,012 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407216 | | N/A | Equity/Index | SG- | 10/14/2024 | 10/14/2025 | 375 | 2,200,000 | 5860 | 124,961 | | | 124,961 | | 152,608 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507506 | | N/A | Equity/Index | CITI- | 04/11/2025 | 04/09/2026 | 488 | 2,612,591 | 5457 | | 140,734 | | 140,734 | | 218,096 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411194 | | N/A | Equity/Index | TOCC- | 12/26/2024 | 12/26/2025 | 100 | 603,759 | 6038 | 20,651 | | | 20,651 | | 22,072 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502825 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/02/2026 | 19 | 115,248 | 6251 | | 1,174 | | 1,174 | | 1,228 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406366 | | N/A | Equity/Index | TOCC- | 09/19/2024 | 09/19/2025 | 100 | 571,364 | 5714 | 31,884 | | | 31,884 | | 45,789 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500215 | | N/A | Equity/Index | TOCC- | 01/06/2025 | 01/06/2026 | 1,500 | 9,560,608 | 5975 | | 203,485 | | 203,485 | | 230,341 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405132 | | N/A | Equity/Index | TOCC- | 08/08/2024 | 08/06/2025 | 200 | 1,060,742 | 5240 | 36,193 | | | 36,193 | | 56,643 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508295 | | N/A | Equity/Index | BAR- | 04/23/2025 | 04/21/2026 | 63 | 340,515 | 5158 | | 14,702 | | 14,702 | | 19,716 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501982 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/30/2025 | 141 | 855,733 | 5907 | | 20,238 | | 20,238 | | 21,652 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510564 | | N/A | Equity/Index | BAR- | 05/21/2025 | 05/19/2026 | 594 | 3,521,814 | 5964 | | 120,404 | | 120,404 | | 139,934 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407181 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2025 | 430 | 2,500,000 | 5815 | 81,749 | | | 81,749 | | 104,050 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404185 | | N/A | Equity/Index | BNP- | 07/08/2024 | 07/08/2025 | 72 | 400,000 | 5573 | 20,873 | | | 20,873 | | 37,178 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408182 | | N/A | Equity/Index | TOCC- | 11/07/2024 | 11/07/2025 | 1,100 | 6,570,410 | 5973 | 147,846 | | | 147,846 | | 169,819 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511100 | | N/A | Equity/Index | TOCC- | 05/28/2025 | 05/28/2026 | 2,400 | 14,132,520 | 5889 | | 617,629 | | 617,629 | | 732,049 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512826 | | N/A | Equity/Index | BAR- | 06/23/2025 | 06/23/2026 | 396 | 2,387,000 | 6025 | | 135,653 | | 135,653 | | 151,535 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505867 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 106 | 600,000 | 5668 | | 34,033 | | 34,033 | | 47,628 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512430 | | N/A | Equity/Index | RBC- | 06/16/2025 | 06/12/2026 | 187 | 1,129,171 | 6045 | | 35,926 | | 35,926 | | 39,120 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404874 | | N/A | Equity/Index | TOCC- | 07/30/2024 | 07/28/2025 | 500 | 2,710,855 | 5459 | 148,478 | | | 148,478 | | 275,598 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404226 | | N/A | Equity/Index | TOCC- | 07/09/2024 | 07/09/2025 | 100 | 557,698 | 5577 | 12,036 | | | 12,036 | | 18,903 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407404 | | N/A | Equity/Index | BNP- | 10/18/2024 | 10/15/2025 | 2,139 | 12,542,390 | 5815 | 521,253 | | | 521,253 | | 644,910 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407696 | | N/A | Equity/Index | BAR- | 10/28/2024 | 10/23/2025 | 69 | 402,063 | 5983 | 16,458 | | | 16,458 | | 20,763 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408780 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/20/2025 | 1,300 | 7,692,243 | 5917 | 172,322 | | | 172,322 | | 203,137 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410666 | | N/A | Equity/Index | TOCC- | 12/18/2024 | 12/18/2025 | 100 | 587,216 | 5872 | 18,382 | | | 18,382 | | 22,054 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404586 | | N/A | Equity/Index | TOCC- | 07/19/2024 | 07/21/2025 | 800 | 4,404,000 | 5505 | 96,900 | | | 96,900 | | 151,874 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410634 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 70 | 423,080 | 6051 | 36,065 | | | 36,065 | | 29,835 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505992 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/19/2026 | 36 | 203,258 | 5871 | | 12,770 | | 12,770 | | 23,954 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501330 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 80 | 487,736 | 5997 | | 17,494 | | 17,494 | | 18,048 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503549 | | N/A | Equity/Index | RBC- | 02/19/2025 | 02/13/2026 | 156 | 956,904 | 6115 | | 42,086 | | 42,086 | | 41,975 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503110 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/22/2026 | 59 | 356,832 | 6086 | | 13,272 | | 13,272 | | 14,187 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510466 | | N/A | Equity/Index | CITI- | 05/20/2025 | 05/20/2026 | 1,305 | 7,753,000 | 5940 | | 171,114 | | 171,114 | | 193,184 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503118 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/23/2026 | 159 | 961,632 | 6119 | | 40,820 | | 40,820 | | 43,352 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504424 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/23/2026 | 44 | 256,892 | 6648 | | 1,382 | | 1,382 | | 1,870 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508247 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/20/2026 | 27 | 141,336 | 5283 | | 5,474 | | 5,474 | | 8,462 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409860 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/03/2025 | 52 | 316,334 | 6030 | 5,034 | | | 5,034 | | 5,323 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505686 | | N/A | Equity/Index | BAR- | 03/18/2025 | 03/13/2026 | 3,359 | 18,869,854 | 5826 | | 388,502 | | 388,502 | | 549,524 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512820 | | N/A | Equity/Index | BAR- | 06/23/2025 | 06/23/2026 | 198 | 1,194,000 | 6025 | | 40,046 | | 40,046 | | 43,885 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502000 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | 156 | 946,768 | 5869 | | 39,030 | | 39,030 | | 42,000 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406176 | | N/A | Equity/Index | BNP- | 09/13/2024 | 09/12/2025 | 599 | 3,370,000 | 5626 | 277,181 | | | 277,181 | | 395,860 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410810 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/19/2025 | 400 | 2,372,340 | 5931 | 46,266 | | | 46,266 | | 53,129 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501694 | | N/A | Equity/Index | BNP- | 01/28/2025 | 01/28/2026 | 494 | 3,000,000 | 6068 | | 58,110 | | 58,110 | | 61,988 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508240 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/17/2026 | 36 | 188,448 | 5283 | | 9,393 | | 9,393 | | 14,912 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506396 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/26/2026 | 160 | 895,082 | 5712 | | 16,702 | | 16,702 | | 22,629 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405373 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/15/2025 | 90 | 500,000 | 5554 | 28,165 | | | 28,165 | | 45,838 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404793 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/03/2025 | 143 | 780,304 | 5567 | 20,192 | | | 20,192 | | 36,095 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2411260 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 469 | 2,800,000 | 5971 | 84,449 | | | 84,449 | | 94,741 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504173 | | N/A | Equity/Index | NTX- | 02/27/2025 | 02/27/2026 | 614 | 3,600,000 | 5862 | | 81,721 | | 81,721 | | 93,859 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505689 | | N/A | Equity/Index | BAR- | 03/18/2025 | 03/13/2026 | 1,168 | 6,561,474 | 5639 | | 180,094 | | 180,094 | | 240,266 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511902 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/05/2026 | 169 | 1,017,101 | 5939 | | 23,293 | | 23,293 | | 24,903 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404779 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/28/2025 | 293 | 1,600,000 | 5459 | 43,616 | | | 43,616 | | 69,500 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408424 | | N/A | Equity/Index | TOCC- | 11/11/2024 | 11/11/2025 | 200 | 1,200,270 | 6001 | 23,167 | | | 23,167 | | 26,341 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503877 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/19/2026 | 751 | 4,521,320 | 6144 | | 223,490 | | 223,490 | | 243,750 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512827 | | N/A | Equity/Index | TOCC- | 06/23/2025 | 06/23/2026 | 100 | 602,517 | 6025 | | 53,625 | | 53,625 | | 63,714 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503867 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/18/2026 | 15 | 90,306 | 6130 | | 2,589 | | 2,589 | | 2,806 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405326 | | N/A | Equity/Index | SG- | 08/15/2024 | 08/15/2025 | 235 | 1,300,000 | 5543 | 53,170 | | | 53,170 | | 83,298 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509669 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/24/2026 | 24 | 135,772 | 5485 | | 5,016 | | 5,016 | | 6,304 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405305 | | N/A | Equity/Index | BAR- | 08/14/2024 | 08/12/2025 | 87 | 473,106 | 5344 | 14,432 | | | 14,432 | | 21,461 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406017 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/12/2025 | 101 | 545,986 | 5344 | 34,823 | | | 34,823 | | 58,797 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407343 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/29/2025 | 121 | 707,620 | 5738 | 24,373 | | | 24,373 | | 30,198 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509434 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/08/2026 | 298 | 1,689,000 | 5664 | | 90,462 | | 90,462 | | 123,264 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510927 | | N/A | Equity/Index | RBC- | 05/23/2025 | 05/08/2026 | 89 | 517,450 | 5998 | | 37,384 | | 37,384 | | 55,195 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406283 | | N/A | Equity/Index | BAR- | 09/16/2024 | 09/12/2025 | 165 | 926,228 | 5596 | 55,610 | | | 55,610 | | 85,280 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508221 | | N/A | Equity/Index | NTX- | 04/22/2025 | 04/10/2026 | 97 | 507,763 | 5268 | | 17,723 | | 17,723 | | 27,059 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511602 | | N/A | Equity/Index | CITI- | 06/05/2025 | 06/05/2026 | 201 | 1,194,000 | 5939 | | 66,911 | | 66,911 | | 79,085 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404833 | | N/A | Equity/Index | BNP- | 07/29/2024 | 07/29/2025 | 275 | 1,500,000 | 5464 | 35,670 | | | 35,670 | | 56,339 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504241 | | N/A | Equity/Index | RBC- | 02/27/2025 | 02/25/2026 | 13 | 77,352 | 5955 | | 3,273 | | 3,273 | | 3,726 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404352 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/11/2025 | 374 | 2,100,000 | 5615 | 58,003 | | | 58,003 | | 92,531 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407182 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2025 | 396 | 2,300,000 | 5815 | 85,790 | | | 85,790 | | 109,640 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510679 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/05/2026 | 856 | 5,019,841 | 5994 | | 30,063 | | 30,063 | | 34,270 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405062 | | N/A | Equity/Index | BNP- | 08/06/2024 | 08/06/2025 | 992 | 5,200,000 | 5240 | 113,984 | | | 113,984 | | 178,382 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407929 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 11/03/2025 | 100 | 572,880 | 5729 | 14,668 | | | 14,668 | | 18,772 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406100 | | N/A | Equity/Index | RBC- | 09/10/2024 | 09/05/2025 | 213 | 1,169,114 | 5408 | 65,906 | | | 65,906 | | 101,568 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409546 | | N/A | Equity/Index | BAR- | 12/03/2024 | 12/03/2025 | 529 | 3,200,000 | 6050 | 63,103 | | | 63,103 | | 67,623 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405131 | | N/A | Equity/Index | TOCC- | 08/08/2024 | 08/06/2025 | 400 | 2,121,484 | 5240 | 62,566 | | | 62,566 | | 96,741 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409560 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/28/2025 | 29 | 175,392 | 6200 | 7,493 | | | 7,493 | | 7,077 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512582 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/16/2026 | 8 | 48,064 | 6033 | | 3,041 | | 3,041 | | 3,460 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405730 | | N/A | Equity/Index | SG- | 08/28/2024 | 08/26/2025 | 45 | 251,505 | 5617 | 8,865 | | | 8,865 | | 12,677 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408783 | | N/A | Equity/Index | TOCC- | 11/20/2024 | 11/20/2025 | 200 | 1,183,422 | 5917 | 36,689 | | | 36,689 | | 43,455 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2500626 | | N/A | Equity/Index | TOCC- | 01/13/2025 | 01/13/2026 | 100 | 583,622 | 5836 | | 18,853 | | 18,853 | | 23,052 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510735 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/18/2026 | 74 | 433,958 | 6552 | | 577 | | 577 | | 658 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501172 | | N/A | Equity/Index | TOCC- | 01/21/2025 | 01/21/2026 | 1,300 | 7,864,012 | 6049 | | 176,963 | | 176,963 | | 193,232 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405323 | | N/A | Equity/Index | SG- | 08/15/2024 | 08/15/2025 | 54 | 300,000 | 5543 | 8,760 | | | 8,760 | | 13,270 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509672 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/24/2026 | 91 | 514,802 | 5485 | | 29,498 | | 29,498 | | 38,445 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404548 | | N/A | Equity/Index | TOCC- | 07/18/2024 | 07/11/2025 | 100 | 555,562 | 5615 | 19,716 | | | 19,716 | | 34,584 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404190 | | N/A | Equity/Index | BMO- | 07/08/2024 | 07/02/2025 | 53 | 295,449 | 5509 | 19,640 | | | 19,640 | | 35,956 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503129 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/28/2026 | 150 | 907,200 | 6068 | | 34,217 | | 34,217 | | 36,591 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405368 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/15/2025 | 180 | 1,000,000 | 5554 | 37,620 | | | 37,620 | | 58,012 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507639 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/10/2026 | 11 | 59,172 | 5268 | | 2,515 | | 2,515 | | 3,492 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504453 | | N/A | Equity/Index | BAR- | 02/28/2025 | 02/13/2026 | 390 | 2,296,886 | 6787 | | 31,516 | | 31,516 | | 38,899 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410742 | | N/A | Equity/Index | TOCC- | 12/19/2024 | 12/19/2025 | 100 | 586,708 | 5867 | 37,375 | | | 37,375 | | 44,699 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507640 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/10/2026 | 78 | 419,585 | 5268 | | 23,554 | | 23,554 | | 33,506 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506499 | | N/A | Equity/Index | BMO- | 03/31/2025 | 03/27/2026 | 126 | 700,762 | 5693 | | 13,342 | | 13,342 | | 18,245 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501791 | | N/A | Equity/Index | BAR- | 01/28/2025 | 01/23/2026 | 23 | 139,587 | 6119 | | 2,984 | | 2,984 | | 3,188 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407122 | | N/A | Equity/Index | BNP- | 10/10/2024 | 10/07/2025 | 939 | 5,427,420 | 5696 | 245,877 | | | 245,877 | | 316,723 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502706 | | N/A | Equity/Index | BAR- | 02/07/2025 | 02/05/2026 | 270 | 1,627,020 | 6061 | | 93,941 | | 93,941 | | 101,357 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509610 | | N/A | Equity/Index | BAR- | 05/09/2025 | 05/08/2026 | 500 | 2,832,000 | 5660 | | 83,570 | | 83,570 | | 108,853 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503103 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/20/2026 | 76 | 459,648 | 5997 | | 20,618 | | 20,618 | | 22,113 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501344 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/20/2026 | 17 | 103,644 | 5997 | | 2,733 | | 2,733 | | 2,811 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406770 | | N/A | Equity/Index | BAR- | 10/02/2024 | 09/26/2025 | 450 | 2,565,558 | 5738 | 148,284 | | | 148,284 | | 209,578 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505995 | | N/A | Equity/Index | RBC- | 03/21/2025 | 12/18/2025 | 56 | 316,179 | 6244 | | 6,270 | | 6,270 | | 16,623 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406842 | | N/A | Equity/Index | RBC- | 10/04/2024 | 10/06/2025 | 243 | 1,400,000 | 5751 | 118,930 | | | 118,930 | | 140,883 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404320 | | N/A | Equity/Index | BAR- | 07/11/2024 | 07/11/2025 | 1,003 | 5,600,000 | 5585 | 123,421 | | | 123,421 | | 194,662 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500413 | | N/A | Equity/Index | BAR- | 01/07/2025 | 01/02/2026 | 61 | 364,475 | 6074 | | 13,441 | | 13,441 | | 15,846 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511767 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/18/2026 | 20 | 120,119 | 5958 | | 3,660 | | 3,660 | | 3,988 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407121 | | N/A | Equity/Index | BNP- | 10/10/2024 | 10/07/2025 | 489 | 2,826,420 | 5696 | 120,279 | | | 120,279 | | 154,685 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511794 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 545 | 3,273,243 | 6273 | | 5,924 | | 5,924 | | 4,343 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512317 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/11/2026 | 208 | 1,243,892 | 6022 | | 67,413 | | 67,413 | | 76,918 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404669 | | N/A | Equity/Index | SG- | 07/23/2024 | 07/18/2025 | 578 | 3,225,512 | 5505 | 193,000 | | | 193,000 | | 323,617 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504949 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/06/2026 | 200 | 1,154,040 | 5770 | | 67,053 | | 67,053 | | 87,942 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500921 | | N/A | Equity/Index | BAR- | 01/15/2025 | 01/13/2026 | 78 | 464,783 | 5836 | | 30,424 | | 30,424 | | 34,765 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508360 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/22/2026 | 73 | 397,485 | 5288 | | 7,992 | | 7,992 | | 10,396 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510109 | | N/A | Equity/Index | RBC- | 05/15/2025 | 05/15/2026 | 100 | 589,000 | 5917 | | 34,533 | | 34,533 | | 41,845 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2410700 | | N/A | Equity/Index | RBC- | 12/18/2024 | 12/16/2025 | 708 | 4,256,319 | 6074 | 227,091 | | | 227,091 | | 232,392 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404362 | | N/A | Equity/Index | BNP- | 07/12/2024 | 07/14/2025 | 695 | 3,900,000 | 5615 | 86,423 | | | 86,423 | | 135,064 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512977 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/18/2026 | 15 | 91,443 | 5968 | | 6,408 | | 6,408 | | 6,793 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500494 | | N/A | Equity/Index | TOCC- | 01/08/2025 | 01/09/2026 | 100 | 591,825 | 5918 | | 16,810 | | 16,810 | | 19,703 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405658 | | N/A | Equity/Index | BAR- | 08/26/2024 | 08/22/2025 | 30 | 168,508 | 5571 | 5,564 | | | 5,564 | | 7,989 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410389 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/15/2025 | 727 | 4,400,000 | 6051 | 276,939 | | | 276,939 | | 273,083 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405827 | | N/A | Equity/Index | BNP- | 08/30/2024 | 08/29/2025 | 549 | 3,100,000 | 5662 | 247,722 | | | 247,722 | | 335,596 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509068 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/29/2026 | 117 | 666,730 | 5561 | | 24,671 | | 24,671 | | 30,609 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501680 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/05/2025 | 28 | 167,951 | 6475 | | 5,326 | | 5,326 | | 4,269 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513249 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/25/2026 | 71 | 438,993 | 6092 | | 17,210 | | 17,210 | | 17,284 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408980 | | N/A | Equity/Index | TOCC- | 11/22/2024 | 11/24/2025 | 900 | 5,372,406 | 5969 | 120,893 | | | 120,893 | | 138,015 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508674 | | N/A | Equity/Index | BAR- | 04/28/2025 | 04/28/2026 | 199 | 1,100,000 | 5529 | | 59,465 | | 59,465 | | 85,753 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507051 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | 74 | 377,178 | 5787 | | 4,140 | | 4,140 | | 9,444 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507938 | | N/A | Equity/Index | BAR- | 04/17/2025 | 04/15/2026 | 714 | 3,796,766 | 5397 | | 133,896 | | 133,896 | | 200,782 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513226 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/26/2026 | 2,487 | 15,353,000 | 6173 | | 664,774 | | 664,774 | | 677,582 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501327 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 30 | 182,901 | 5997 | | 4,821 | | 4,821 | | 4,959 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503823 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 400 | 2,405,252 | 6013 | | 45,222 | | 45,222 | | 49,750 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503115 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/23/2026 | 14 | 84,672 | 6101 | | 4,431 | | 4,431 | | 4,666 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407527 | | N/A | Equity/Index | CIBC- | 10/24/2024 | 10/15/2025 | 217 | 1,261,920 | 5815 | 104,353 | | | 104,353 | | 116,750 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407268 | | N/A | Equity/Index | TOCC- | 10/16/2024 | 10/16/2025 | 700 | 4,089,729 | 5842 | 241,301 | | | 241,301 | | 298,633 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407994 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/31/2025 | 142 | 812,190 | 5705 | 36,579 | | | 36,579 | | 48,348 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410443 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/11/2025 | 832 | 5,036,803 | 6084 | 270,874 | | | 270,874 | | 268,615 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406543 | | N/A | Equity/Index | SG- | 09/25/2024 | 09/25/2025 | 122 | 700,000 | 5722 | 40,250 | | | 40,250 | | 57,446 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511418 | | N/A | Equity/Index | RBC- | 06/02/2025 | 06/02/2026 | 100 | 591,000 | 5936 | | 18,912 | | 18,912 | | 21,658 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512722 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/17/2026 | 121 | 724,185 | 5983 | | 22,144 | | 22,144 | | 24,399 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508107 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/15/2026 | 14 | 71,860 | 5397 | | 3,920 | | 3,920 | | 7,766 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406506 | | N/A | Equity/Index | SG- | 09/24/2024 | 09/24/2025 | 52 | 300,000 | 5733 | 8,040 | | | 8,040 | | 10,747 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502926 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/11/2026 | 99 | 600,000 | 6069 | | 19,074 | | 19,074 | | 20,316 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407702 | | N/A | Equity/Index | BAR- | 10/28/2024 | 10/24/2025 | 147 | 856,569 | 5810 | 38,155 | | | 38,155 | | 47,694 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510377 | | N/A | Equity/Index | RBC- | 05/19/2025 | 05/19/2026 | 899 | 5,363,000 | 5964 | | 325,051 | | 325,051 | | 383,080 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405031 | | N/A | Equity/Index | TOCC- | 08/05/2024 | 08/05/2025 | 1,600 | 8,298,128 | 5186 | 186,729 | | | 186,729 | | 286,020 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405009 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/25/2025 | 165 | 878,835 | 5399 | 35,397 | | | 35,397 | | 64,609 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406050 | | N/A | Equity/Index | BAR- | 09/09/2024 | 09/09/2025 | 55 | 300,000 | 5471 | 7,049 | | | 7,049 | | 10,351 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510384 | | N/A | Equity/Index | CITI- | 05/19/2025 | 05/15/2026 | 162 | 962,531 | 5917 | | 41,351 | | 41,351 | | 47,828 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404863 | | N/A | Equity/Index | BNP | 07/30/2024 | 07/30/2025 | 129 | 700,000 | 5436 | 22,211 | | | 22,211 | | 35,689 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503095 | | N/A | Equity/Index | RBC | 02/12/2025 | 01/14/2026 | 38 | 229,824 | 5843 | | 9,594 | | 9,594 | | 10,332 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408365 | | N/A | Equity/Index | BNP | 11/08/2024 | 11/06/2025 | 263 | 1,577,724 | 5929 | 65,206 | | | 65,206 | | 73,374 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500427 | | N/A | Equity/Index | RBC | 01/07/2025 | 12/30/2025 | 25 | 147,603 | 6229 | | 7,333 | | 7,333 | | 8,013 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411684 | | N/A | Equity/Index | RBC | 12/31/2024 | 11/28/2025 | 103 | 605,949 | 6032 | 23,904 | | | 23,904 | | 29,260 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503382 | | N/A | Equity/Index | RBC | 02/14/2025 | 02/04/2026 | 228 | 1,394,790 | 6415 | | 69,937 | | 69,937 | | 56,838 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505874 | | N/A | Equity/Index | BAR | 03/21/2025 | 03/23/2026 | 900 | 5,100,000 | 5668 | | 150,862 | | 150,862 | | 198,764 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501939 | | N/A | Equity/Index | BAR | 01/30/2025 | 12/19/2025 | 21 | 127,450 | 5931 | | 5,204 | | 5,204 | | 5,605 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503458 | | N/A | Equity/Index | BAR | 02/18/2025 | 02/13/2026 | 140 | 855,855 | 6115 | | 37,383 | | 37,383 | | 37,909 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507004 | | N/A | Equity/Index | RBC | 04/08/2025 | 04/08/2026 | 2,649 | 13,200,000 | 4983 | | 534,996 | | 534,996 | | 860,273 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508027 | | N/A | Equity/Index | BAR | 04/17/2025 | 03/02/2026 | 63 | 333,459 | 5955 | | 11,421 | | 11,421 | | 36,974 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404227 | | N/A | Equity/Index | TOCC | 07/09/2024 | 07/09/2025 | 600 | 3,346,188 | 5577 | 74,181 | | | 74,181 | | 116,750 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410099 | | N/A | Equity/Index | BAR | 12/09/2024 | 12/05/2025 | 67 | 406,225 | 6075 | 23,768 | | | 23,768 | | 23,004 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506956 | | N/A | Equity/Index | BAR | 04/07/2025 | 04/02/2026 | 434 | 2,213,400 | 5397 | | 98,067 | | 98,067 | | 193,390 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410464 | | N/A | Equity/Index | BMO | 12/16/2024 | 12/16/2025 | 1,202 | 7,300,000 | 6074 | 165,925 | | | 165,925 | | 173,170 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501659 | | N/A | Equity/Index | BAR | 01/27/2025 | 01/23/2026 | 398 | 2,388,000 | 6119 | | 127,137 | | 127,137 | | 138,985 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411683 | | N/A | Equity/Index | RBC | 12/31/2024 | 11/28/2025 | 191 | 1,123,653 | 6032 | 38,223 | | | 38,223 | | 46,719 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513083 | | N/A | Equity/Index | BMO | 06/26/2025 | 06/26/2026 | 298 | 1,828,000 | 6141 | | 36,194 | | 36,194 | | 36,966 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407477 | | N/A | Equity/Index | BNP | 10/22/2024 | 10/22/2025 | 974 | 5,700,000 | 5851 | 129,105 | | | 129,105 | | 158,494 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408867 | | N/A | Equity/Index | TOCC | 11/21/2024 | 11/21/2025 | 600 | 3,569,226 | 5949 | 208,095 | | | 208,095 | | 233,129 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512186 | | N/A | Equity/Index | BMO | 06/12/2025 | 06/10/2026 | 647 | 3,909,368 | 6039 | | 139,823 | | 139,823 | | 152,366 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512323 | | N/A | Equity/Index | BMO | 06/13/2025 | 06/10/2026 | 19 | 113,625 | 6039 | | 3,395 | | 3,395 | | 3,768 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405064 | | N/A | Equity/Index | BNP | 08/06/2024 | 08/06/2025 | 382 | 2,000,000 | 5240 | 63,900 | | | 63,900 | | 102,642 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405948 | | N/A | Equity/Index | BAR | 09/05/2024 | 09/03/2025 | 677 | 3,717,289 | 5529 | 84,625 | | | 84,625 | | 125,527 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406526 | | N/A | Equity/Index | BAR | 09/24/2024 | 09/19/2025 | 123 | 704,348 | 5703 | 41,961 | | | 41,961 | | 59,558 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501136 | | N/A | Equity/Index | BAR | 01/17/2025 | 01/08/2026 | 82 | 492,898 | 6110 | | 18,183 | | 18,183 | | 19,923 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406761 | | N/A | Equity/Index | BAR | 10/02/2024 | 10/02/2025 | 53 | 300,000 | 5710 | 8,970 | | | 8,970 | | 11,956 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506838 | | N/A | Equity/Index | BMO | 04/04/2025 | 04/02/2026 | 1,126 | 5,795,522 | 5671 | | 301,419 | | 301,419 | | 941,466 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512860 | | N/A | Equity/Index | BMO | 06/23/2025 | 06/12/2026 | 33 | 198,337 | 5977 | | 10,180 | | 10,180 | | 11,287 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508797 | | N/A | Equity/Index | BMO | 04/29/2025 | 04/24/2026 | 17 | 94,563 | 5525 | | 6,727 | | 6,727 | | 9,920 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406364 | | N/A | Equity/Index | TOCC | 09/19/2024 | 09/19/2025 | 200 | 1,142,728 | 5714 | 60,225 | | | 60,225 | | 85,507 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505168 | | N/A | Equity/Index | NTX | 03/11/2025 | 03/06/2026 | 14 | 78,265 | 5770 | | 4,259 | | 4,259 | | 6,722 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411560 | | N/A | Equity/Index | RBC | 12/31/2024 | 12/26/2025 | 54 | 318,322 | 5971 | 13,579 | | | 13,579 | | 16,308 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2407344 | | N/A | Equity/Index | BAR- | 10/17/2024 | 09/30/2025 | 41 | 239,772 | 6314 | 1,424 | | | 1,424 | | 1,629 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404986 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/01/2025 | 299 | 1,600,000 | 5347 | 86,176 | | | 86,176 | | 153,367 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404450 | | N/A | Equity/Index | BMO- | 07/15/2024 | 07/11/2025 | 429 | 2,424,601 | 5585 | 147,906 | | | 147,906 | | 248,451 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502833 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/03/2026 | 8 | 48,526 | 5995 | | 2,851 | | 2,851 | | 3,011 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506333 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 305 | 1,700,000 | 5581 | | 97,222 | | 97,222 | | 138,831 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405287 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/08/2025 | 990 | 5,369,701 | 5344 | 242,144 | | | 242,144 | | 381,284 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408651 | | N/A | Equity/Index | BMO- | 11/15/2024 | 11/17/2025 | 136 | 800,000 | 5871 | 51,119 | | | 51,119 | | 61,754 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406059 | | N/A | Equity/Index | RBC- | 09/09/2024 | 08/21/2025 | 105 | 572,254 | 5621 | 36,290 | | | 36,290 | | 66,817 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411270 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 2,613 | 15,600,000 | 5971 | 1,005,262 | | | 1,005,262 | | 1,098,893 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405847 | | N/A | Equity/Index | BNP- | 08/30/2024 | 08/29/2025 | 708 | 4,000,000 | 5648 | 151,601 | | | 151,601 | | 220,293 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406015 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/12/2025 | 78 | 421,652 | 5344 | 14,282 | | | 14,282 | | 21,824 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504591 | | N/A | Equity/Index | RBC- | 03/03/2025 | 02/27/2026 | 56 | 330,876 | 5862 | | 22,079 | | 22,079 | | 26,494 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501549 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/16/2026 | 27 | 164,522 | 5997 | | 11,170 | | 11,170 | | 11,248 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508691 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/24/2026 | 192 | 1,053,379 | 5485 | | 42,972 | | 42,972 | | 60,558 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508842 | | N/A | Equity/Index | CITI- | 04/30/2025 | 04/28/2026 | 1,700 | 9,368,700 | 5529 | | 506,005 | | 506,005 | | 730,352 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407862 | | N/A | Equity/Index | CIBC- | 10/31/2024 | 10/31/2025 | 280 | 1,600,000 | 5729 | 136,960 | | | 136,960 | | 178,318 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511603 | | N/A | Equity/Index | CITI- | 06/05/2025 | 06/05/2026 | 603 | 3,582,000 | 5939 | | 214,812 | | 214,812 | | 255,558 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505724 | | N/A | Equity/Index | BAR- | 03/19/2025 | 03/19/2026 | 106 | 600,000 | 5675 | | 25,632 | | 25,632 | | 34,309 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409143 | | N/A | Equity/Index | BAR- | 11/25/2024 | 11/20/2025 | 29 | 173,895 | 6213 | 4,878 | | | 4,878 | | 5,117 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410112 | | N/A | Equity/Index | BMO- | 12/09/2024 | 11/06/2025 | 20 | 121,075 | 5929 | 11,287 | | | 11,287 | | 9,535 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501519 | | N/A | Equity/Index | BAR- | 01/24/2025 | 01/26/2026 | 410 | 2,500,000 | 6101 | | 74,673 | | 74,673 | | 77,415 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500989 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 1,584 | 9,500,000 | 5997 | | 216,785 | | 216,785 | | 236,813 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411254 | | N/A | Equity/Index | TOCC- | 12/27/2024 | 12/26/2025 | 700 | 4,179,588 | 5992 | 343,152 | | | 343,152 | | 338,385 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405569 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/22/2025 | 319 | 1,800,000 | 5635 | 50,220 | | | 50,220 | | 72,456 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506112 | | N/A | Equity/Index | BAR- | 03/25/2025 | 03/25/2026 | 104 | 600,000 | 5777 | | 10,848 | | 10,848 | | 13,382 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511521 | | N/A | Equity/Index | SG- | 06/03/2025 | 06/01/2026 | 48 | 287,064 | 5912 | | 16,052 | | 16,052 | | 18,223 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411200 | | N/A | Equity/Index | TOCC- | 12/26/2024 | 12/26/2025 | 200 | 1,207,518 | 6038 | 75,595 | | | 75,595 | | 75,860 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408802 | | N/A | Equity/Index | NGFP- | 11/20/2024 | 10/31/2025 | 51 | 300,647 | 5705 | 31,351 | | | 31,351 | | 33,475 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409244 | | N/A | Equity/Index | BAR- | 11/26/2024 | 11/26/2025 | 183 | 1,100,000 | 6022 | 34,375 | | | 34,375 | | 37,668 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511804 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/04/2026 | 283 | 1,699,684 | 5971 | | 66,513 | | 66,513 | | 72,909 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511768 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/18/2026 | 24 | 144,143 | 5958 | | 6,209 | | 6,209 | | 6,861 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509893 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/13/2026 | 2,780 | 16,364,000 | 5887 | | 705,125 | | 705,125 | | 852,792 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405193 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/11/2025 | 54 | 286,980 | 5585 | 9,202 | | | 9,202 | | 20,511 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2509408 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/18/2026 | 4,217 | 23,591,585 | 5615 | | 983,362 | | 983,362 | | 1,368,556 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508685 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/23/2026 | 96 | 526,690 | 5376 | | 29,559 | | 29,559 | | 41,335 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504435 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/26/2026 | 164 | 957,506 | 5956 | | 26,010 | | 26,010 | | 31,989 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512927 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/24/2026 | 99 | 603,000 | 6092 | | 28,883 | | 28,883 | | 30,796 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407288 | | N/A | Equity/Index | BAR- | 10/17/2024 | 10/17/2025 | 1,250 | 7,300,000 | 5841 | 165,709 | | | 165,709 | | 204,725 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405363 | | N/A | Equity/Index | BNP- | 08/16/2024 | 08/15/2025 | 1,080 | 6,000,000 | 5554 | 132,960 | | | 132,960 | | 197,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407180 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2025 | 224 | 1,300,000 | 5815 | 40,690 | | | 40,690 | | 51,729 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511887 | | N/A | Equity/Index | TOCC- | 06/09/2025 | 06/09/2026 | 100 | 600,588 | 6006 | | 52,913 | | 52,913 | | 63,888 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410213 | | N/A | Equity/Index | TOCC- | 12/11/2024 | 12/11/2025 | 700 | 4,258,933 | 6084 | 247,034 | | | 247,034 | | 234,731 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411553 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/30/2025 | 100 | 589,700 | 5907 | 49,177 | | | 49,177 | | 55,423 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405043 | | N/A | Equity/Index | RBC- | 08/05/2024 | 08/01/2025 | 234 | 1,220,469 | 5347 | 66,472 | | | 66,472 | | 132,096 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505201 | | N/A | Equity/Index | BAR- | 03/12/2025 | 03/12/2026 | 107 | 600,000 | 5599 | | 21,703 | | 21,703 | | 29,343 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513396 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/26/2026 | 17 | 105,102 | 6141 | | 5,374 | | 5,374 | | 5,422 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508453 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/24/2026 | 109 | 600,000 | 5525 | | 20,429 | | 20,429 | | 28,492 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511243 | | N/A | Equity/Index | TOCC- | 05/30/2025 | 06/01/2026 | 500 | 2,955,845 | 5912 | | 94,593 | | 94,593 | | 109,281 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502460 | | N/A | Equity/Index | BAR- | 02/05/2025 | 02/03/2026 | 647 | 3,902,704 | 5995 | | 150,654 | | 150,654 | | 164,968 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512707 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/22/2026 | 100 | 598,000 | 5968 | | 14,298 | | 14,298 | | 15,607 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512225 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 304 | 1,814,000 | 5977 | | 60,952 | | 60,952 | | 67,831 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503050 | | N/A | Equity/Index | BAR- | 02/12/2025 | 02/12/2026 | 99 | 600,000 | 6052 | | 18,498 | | 18,498 | | 20,193 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407481 | | N/A | Equity/Index | BMO- | 10/22/2024 | 10/17/2025 | 367 | 2,148,675 | 5841 | 88,087 | | | 88,087 | | 109,371 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404317 | | N/A | Equity/Index | TOCC- | 07/11/2024 | 07/09/2025 | 300 | 1,674,543 | 5577 | 97,427 | | | 97,427 | | 176,195 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511771 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/19/2026 | 930 | 5,585,534 | 6556 | | 8,463 | | 8,463 | | 6,486 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409505 | | N/A | Equity/Index | RBC- | 12/02/2024 | 11/26/2025 | 33 | 199,576 | 5999 | 9,107 | | | 9,107 | | 9,617 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409930 | | N/A | Equity/Index | BAR- | 12/06/2024 | 12/05/2025 | 148 | 900,000 | 6090 | 25,525 | | | 25,525 | | 26,478 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409827 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/23/2025 | 84 | 511,001 | 5995 | 12,790 | | | 12,790 | | 13,600 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410945 | | N/A | Equity/Index | BAR- | 12/20/2024 | 12/11/2025 | 59 | 351,127 | 6084 | 17,481 | | | 17,481 | | 18,955 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407304 | | N/A | Equity/Index | RBC- | 10/17/2024 | 10/14/2025 | 284 | 1,665,319 | 5860 | 68,078 | | | 68,078 | | 83,927 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510004 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | 32 | 188,402 | 5664 | | 6,875 | | 6,875 | | 7,749 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407761 | | N/A | Equity/Index | BAR- | 10/29/2024 | 10/24/2025 | 65 | 379,859 | 5808 | 16,937 | | | 16,937 | | 20,973 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408305 | | N/A | Equity/Index | TOCC- | 11/08/2024 | 11/07/2025 | 300 | 1,798,662 | 5996 | 103,427 | | | 103,427 | | 108,852 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508466 | | N/A | Equity/Index | BAR- | 04/25/2025 | 04/27/2026 | 199 | 1,100,000 | 5525 | | 30,262 | | 30,262 | | 41,637 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407454 | | N/A | Equity/Index | BAR- | 10/21/2024 | 10/17/2025 | 25 | 146,094 | 5841 | 5,960 | | | 5,960 | | 7,467 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510465 | | N/A | Equity/Index | CITI- | 05/20/2025 | 05/20/2026 | 401 | 2,385,000 | 5940 | | 49,129 | | 49,129 | | 55,327 | | | | | | | .0001 |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2509301 | | N/A | Equity/Index | BMO- | 05/06/2025 | 03/13/2026 | 181 | 1,017,944 | 5522 | | 60,260 | | 60,260 | | 83,076 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510204 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/15/2026 | 5,461 | 32,540,000 | 5958 | | 1,340,974 | | 1,340,974 | | 1,564,179 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406820 | | N/A | Equity/Index | TOCC- | 10/03/2024 | 09/30/2025 | 200 | 1,138,800 | 5762 | 62,279 | | | 62,279 | | 89,058 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505295 | | N/A | Equity/Index | BAR- | 03/13/2025 | 03/11/2026 | 205 | 1,134,840 | 5572 | | 22,591 | | 22,591 | | 30,457 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504961 | | N/A | Equity/Index | TOCC- | 03/07/2025 | 03/09/2026 | 100 | 577,020 | 5770 | | 34,103 | | 34,103 | | 44,768 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503072 | | N/A | Equity/Index | RBC- | 02/12/2025 | 02/10/2026 | 129 | 780,192 | 6066 | | 21,402 | | 21,402 | | 22,894 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504148 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/24/2026 | 90 | 539,550 | 5983 | | 28,283 | | 28,283 | | 31,778 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502311 | | N/A | Equity/Index | RBC- | 02/03/2025 | 01/30/2026 | 187 | 1,119,195 | 6071 | | 46,978 | | 46,978 | | 52,868 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501933 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/19/2025 | 34 | 206,347 | 5867 | | 12,364 | | 12,364 | | 13,258 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411670 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/26/2025 | 25 | 147,075 | 5999 | 8,074 | | | 8,074 | | 9,759 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408564 | | N/A | Equity/Index | BMO- | 11/14/2024 | 11/14/2025 | 223 | 1,325,000 | 5973 | 106,438 | | | 106,438 | | 100,454 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408661 | | N/A | Equity/Index | BAR- | 11/15/2024 | 11/10/2025 | 51 | 299,487 | 5996 | 12,254 | | | 12,254 | | 14,978 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406339 | | N/A | Equity/Index | SG- | 09/18/2024 | 09/12/2025 | 99 | 557,667 | 5626 | 30,079 | | | 30,079 | | 44,829 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508094 | | N/A | Equity/Index | RBC- | 04/21/2025 | 04/21/2026 | 1,027 | 5,300,000 | 5158 | | 99,110 | | 99,110 | | 147,761 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409556 | | N/A | Equity/Index | BMO- | 12/03/2024 | 11/28/2025 | 32 | 193,536 | 5999 | 11,730 | | | 11,730 | | 11,874 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510215 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/18/2026 | 299 | 1,780,000 | 5958 | | 51,389 | | 51,389 | | 58,750 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506326 | | N/A | Equity/Index | BAR- | 03/28/2025 | 03/27/2026 | 108 | 600,000 | 5581 | | 17,545 | | 17,545 | | 23,369 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409852 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/31/2025 | 105 | 638,752 | 6007 | 2,153 | | | 2,153 | | 2,189 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510655 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | 33 | 193,522 | 5687 | | 11,613 | | 11,613 | | 13,673 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501983 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/30/2025 | 65 | 394,487 | 5907 | | 12,333 | | 12,333 | | 13,225 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406552 | | N/A | Equity/Index | BMO- | 09/25/2024 | 09/19/2025 | 241 | 1,377,315 | 5703 | 79,528 | | | 79,528 | | 113,670 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511518 | | N/A | Equity/Index | SG- | 06/03/2025 | 06/01/2026 | 78 | 466,479 | 5912 | | 15,433 | | 15,433 | | 17,078 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406235 | | N/A | Equity/Index | RBC- | 09/13/2024 | 09/02/2025 | 79 | 444,214 | 5648 | 22,970 | | | 22,970 | | 35,811 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408754 | | N/A | Equity/Index | BAR- | 11/19/2024 | 11/19/2025 | 473 | 2,800,000 | 5917 | 87,080 | | | 87,080 | | 103,494 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512129 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 398 | 2,409,000 | 6045 | | 133,215 | | 133,215 | | 147,478 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506830 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 140 | 715,183 | 5671 | | 25,054 | | 25,054 | | 60,070 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408488 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/07/2025 | 1,301 | 7,785,913 | 5996 | 310,302 | | | 310,302 | | 349,022 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406702 | | N/A | Equity/Index | BMO- | 09/26/2024 | 09/25/2025 | 87 | 499,163 | 5722 | 41,388 | | | 41,388 | | 51,476 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507709 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/13/2026 | 134 | 723,399 | 5363 | | 14,351 | | 14,351 | | 19,368 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410190 | | N/A | Equity/Index | BAR- | 12/10/2024 | 12/05/2025 | 31 | 187,039 | 6075 | 7,890 | | | 7,890 | | 8,302 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504102 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/26/2026 | 101 | 600,000 | 5956 | | 17,856 | | 17,856 | | 20,306 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510697 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/08/2026 | 10 | 58,643 | 5660 | | 2,694 | | 2,694 | | 3,097 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407237 | | N/A | Equity/Index | TOCC- | 10/15/2024 | 10/15/2025 | 600 | 3,489,156 | 5815 | 68,049 | | | 68,049 | | 84,921 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2506141 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/23/2026 | 25 | 144,088 | 5668 | | 2,990 | | 2,990 | | 3,577 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506802 | | N/A | Equity/Index | TOCC- | 04/04/2025 | 04/02/2026 | 400 | 2,029,632 | 5074 | | 52,574 | | 52,574 | | 79,227 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408751 | | N/A | Equity/Index | BAR- | 11/19/2024 | 11/19/2025 | 608 | 3,600,000 | 5917 | 70,053 | | | 70,053 | | 82,619 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513383 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/18/2026 | 35 | 216,386 | 5981 | | 4,960 | | 4,960 | | 4,979 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507181 | | N/A | Equity/Index | BAR- | 04/10/2025 | 04/10/2026 | 721 | 3,800,000 | 5268 | | 159,674 | | 159,674 | | 236,379 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500727 | | N/A | Equity/Index | TOCC- | 01/14/2025 | 01/14/2026 | 700 | 4,090,037 | 5843 | | 90,808 | | 90,808 | | 109,223 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503839 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 2,200 | 13,228,886 | 6013 | | 842,700 | | 842,700 | | 929,827 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408912 | | N/A | Equity/Index | BAR- | 11/21/2024 | 11/19/2025 | 20 | 119,125 | 6212 | 3,620 | | | 3,620 | | 3,892 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404426 | | N/A | Equity/Index | RBC- | 07/15/2024 | 07/15/2025 | 178 | 1,000,000 | 5654 | 79,360 | | | 79,360 | | 99,785 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406112 | | N/A | Equity/Index | BNP- | 09/11/2024 | 09/11/2025 | 54 | 300,000 | 5554 | 8,747 | | | 8,747 | | 12,816 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500453 | | N/A | Equity/Index | BAR- | 01/08/2025 | 01/09/2026 | 338 | 2,000,000 | 5918 | | 171,082 | | 171,082 | | 189,328 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504642 | | N/A | Equity/Index | BAR- | 03/04/2025 | 02/27/2026 | 19 | 110,366 | 5862 | | 6,822 | | 6,822 | | 9,008 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410377 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/15/2025 | 66 | 400,000 | 6051 | 7,783 | | | 7,783 | | 8,422 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407701 | | N/A | Equity/Index | BAR- | 10/28/2024 | 10/24/2025 | 374 | 2,179,298 | 5810 | 90,534 | | | 90,534 | | 112,909 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505545 | | N/A | Equity/Index | BAR- | 03/17/2025 | 03/17/2026 | 405 | 2,300,000 | 5675 | | 68,403 | | 68,403 | | 89,630 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512715 | | N/A | Equity/Index | NTX- | 06/20/2025 | 06/22/2026 | 100 | 598,000 | 5968 | | 30,198 | | 30,198 | | 34,515 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507068 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/06/2026 | 44 | 224,268 | 5074 | | 11,872 | | 11,872 | | 21,661 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406549 | | N/A | Equity/Index | BMO- | 09/25/2024 | 09/19/2025 | 180 | 1,028,700 | 5703 | 30,019 | | | 30,019 | | 40,668 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505866 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 194 | 1,100,000 | 5668 | | 61,294 | | 61,294 | | 85,539 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500915 | | N/A | Equity/Index | BAR- | 01/15/2025 | 01/13/2026 | 120 | 715,050 | 5836 | | 25,330 | | 25,330 | | 28,648 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503139 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/30/2026 | 32 | 193,536 | 6041 | | 12,335 | | 12,335 | | 12,955 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405939 | | N/A | Equity/Index | BAR- | 09/05/2024 | 09/05/2025 | 836 | 4,600,000 | 5503 | 102,216 | | | 102,216 | | 147,988 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405617 | | N/A | Equity/Index | SG- | 08/23/2024 | 08/15/2025 | 100 | 560,057 | 5554 | 13,121 | | | 13,121 | | 18,621 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502195 | | N/A | Equity/Index | NGFP- | 01/31/2025 | 01/27/2026 | 3 | 18,143 | 6012 | | 1,571 | | 1,571 | | 1,531 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404436 | | N/A | Equity/Index | BAR- | 07/15/2024 | 07/15/2025 | 89 | 500,000 | 5631 | 15,985 | | | 15,985 | | 25,900 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505108 | | N/A | Equity/Index | BAR- | 03/11/2025 | 03/11/2026 | 108 | 600,000 | 5572 | | 12,630 | | 12,630 | | 16,736 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512167 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/04/2026 | 145 | 876,134 | 5971 | | 49,655 | | 49,655 | | 54,685 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505021 | | N/A | Equity/Index | BMO- | 03/07/2025 | 12/18/2025 | 32 | 184,456 | 6244 | | 5,790 | | 5,790 | | 9,520 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507477 | | N/A | Equity/Index | BAR- | 04/11/2025 | 04/10/2026 | 690 | 3,700,000 | 5363 | | 66,973 | | 66,973 | | 92,456 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410663 | | N/A | Equity/Index | TOCC- | 12/18/2024 | 12/18/2025 | 700 | 4,110,512 | 5872 | 92,908 | | | 92,908 | | 109,366 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407542 | | N/A | Equity/Index | BMO- | 10/24/2024 | 10/22/2025 | 88 | 509,410 | 5851 | 32,561 | | | 32,561 | | 41,446 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507254 | | N/A | Equity/Index | NTX- | 04/10/2025 | 03/13/2026 | 83 | 432,859 | 5522 | | 31,738 | | 31,738 | | 77,682 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509890 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/13/2026 | 99 | 584,000 | 5887 | | 18,449 | | 18,449 | | 21,925 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503176 | | N/A | Equity/Index | BMO- | 02/13/2025 | 02/13/2026 | 98 | 600,000 | 6115 | | 49,921 | | 49,921 | | 44,225 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2507178 | | N/A | Equity/Index | BAR- | 04/10/2025 | 04/10/2026 | 721 | 3,800,000 | 5268 | | 73,417 | | 73,417 | | 104,332 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507501 | | N/A | Equity/Index | CITI- | 04/11/2025 | 04/08/2026 | 808 | 4,325,765 | 4983 | | 173,502 | | 173,502 | | 224,565 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411431 | | N/A | Equity/Index | TOCC- | 12/30/2024 | 12/30/2025 | 1,700 | 10,041,798 | 5907 | 226,959 | | | 226,959 | | 263,512 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409676 | | N/A | Equity/Index | BMO- | 12/05/2024 | 12/05/2025 | 214 | 1,300,000 | 6075 | 58,670 | | | 58,670 | | 59,136 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509324 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/04/2026 | 107 | 601,768 | 5687 | | 24,072 | | 24,072 | | 32,852 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407613 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 1,653 | 9,600,000 | 5808 | 218,392 | | | 218,392 | | 272,287 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503884 | | N/A | Equity/Index | RBC- | 02/21/2025 | 11/11/2025 | 23 | 138,436 | 6441 | | 3,866 | | 3,866 | | 3,210 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503002 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/06/2026 | 277 | 1,682,243 | 6026 | | 110,254 | | 110,254 | | 115,073 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405004 | | N/A | Equity/Index | RBC- | 08/02/2024 | 07/18/2025 | 160 | 852,203 | 5505 | 29,754 | | | 29,754 | | 59,903 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404713 | | N/A | Equity/Index | BAR- | 07/25/2024 | 07/25/2025 | 56 | 300,000 | 5399 | 6,933 | | | 6,933 | | 10,933 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509071 | | N/A | Equity/Index | BAR- | 05/02/2025 | 04/29/2026 | 44 | 250,736 | 5561 | | 15,642 | | 15,642 | | 20,177 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406544 | | N/A | Equity/Index | SG- | 09/25/2024 | 09/25/2025 | 70 | 400,000 | 5722 | 23,639 | | | 23,639 | | 33,781 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408022 | | N/A | Equity/Index | RBC- | 11/04/2024 | 10/21/2025 | 22 | 125,906 | 6074 | 5,961 | | | 5,961 | | 7,464 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510492 | | N/A | Equity/Index | NTX- | 05/20/2025 | 05/18/2026 | 161 | 957,628 | 5958 | | 29,052 | | 29,052 | | 32,903 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505821 | | N/A | Equity/Index | BAR- | 03/20/2025 | 03/18/2026 | 753 | 4,272,899 | 5900 | | 31,581 | | 31,581 | | 41,524 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508329 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/24/2026 | 583 | 3,200,000 | 5485 | | 182,433 | | 182,433 | | 271,990 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511629 | | N/A | Equity/Index | RBC- | 06/05/2025 | 06/03/2026 | 211 | 1,265,156 | 5970 | | 70,835 | | 70,835 | | 80,345 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406703 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/19/2025 | 115 | 660,662 | 5714 | 55,520 | | | 55,520 | | 67,994 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405574 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/22/2025 | 89 | 500,000 | 5635 | 19,490 | | | 19,490 | | 28,753 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405334 | | N/A | Equity/Index | TOCC- | 08/15/2024 | 08/13/2025 | 200 | 1,107,400 | 5434 | 38,991 | | | 38,991 | | 57,079 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510235 | | N/A | Equity/Index | NTX- | 05/16/2025 | 05/14/2026 | 103 | 609,657 | 5893 | | 26,923 | | 26,923 | | 31,504 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503077 | | N/A | Equity/Index | RBC- | 02/12/2025 | 02/10/2026 | 806 | 4,874,688 | 6066 | | 267,955 | | 267,955 | | 283,306 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504151 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/24/2026 | 30 | 179,850 | 5983 | | 11,611 | | 11,611 | | 13,056 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407170 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 292 | 1,700,000 | 5815 | 91,123 | | | 91,123 | | 117,053 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409399 | | N/A | Equity/Index | BAR- | 11/29/2024 | 11/28/2025 | 298 | 1,800,000 | 6032 | 54,018 | | | 54,018 | | 58,469 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405636 | | N/A | Equity/Index | SG- | 08/23/2024 | 07/28/2025 | 82 | 459,247 | 5459 | 16,042 | | | 16,042 | | 23,094 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407915 | | N/A | Equity/Index | TOCC- | 11/01/2024 | 10/31/2025 | 1,100 | 6,301,680 | 5729 | 142,434 | | | 142,434 | | 182,134 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405440 | | N/A | Equity/Index | BMO- | 08/19/2024 | 08/15/2025 | 42 | 234,701 | 5554 | 14,416 | | | 14,416 | | 22,925 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505546 | | N/A | Equity/Index | BAR- | 03/17/2025 | 03/17/2026 | 2,379 | 13,500,000 | 5675 | | 756,411 | | 756,411 | | 1,047,775 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503143 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/30/2026 | 45 | 272,160 | 6071 | | 10,246 | | 10,246 | | 10,951 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509668 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/24/2026 | 92 | 520,459 | 5485 | | 10,655 | | 10,655 | | 13,057 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504430 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/24/2026 | 102 | 595,522 | 5983 | | 29,545 | | 29,545 | | 38,322 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505746 | | N/A | Equity/Index | NTX- | 03/19/2025 | 03/17/2026 | 26 | 146,796 | 6036 | | 7,120 | | 7,120 | | 13,937 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410835 | | N/A | Equity/Index | TOCC- | 12/20/2024 | 12/22/2025 | 700 | 4,151,595 | 5931 | 268,209 | | | 268,209 | | 303,160 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2500095 | | N/A | Equity/Index | TOCC | 01/03/2025 | 01/05/2026 | 100 | 594,247 | 5942 | | 11,471 | | 11,471 | | 13,215 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406008 | | N/A | Equity/Index | BAR | 09/06/2024 | 08/06/2025 | 100 | 540,580 | 5240 | 36,331 | | | 36,331 | | 57,834 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513103 | | N/A | Equity/Index | BMO | 06/26/2025 | 06/24/2026 | 99 | 607,365 | 6092 | | 18,901 | | 18,901 | | 19,434 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501794 | | N/A | Equity/Index | BAR | 01/28/2025 | 01/23/2026 | 16 | 97,104 | 6119 | | 5,800 | | 5,800 | | 5,873 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406753 | | N/A | Equity/Index | BAR | 10/01/2024 | 09/26/2025 | 330 | 1,886,887 | 5745 | 106,402 | | | 106,402 | | 148,267 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513238 | | N/A | Equity/Index | BMO | 06/27/2025 | 06/29/2026 | 99 | 614,000 | 6173 | | 20,445 | | 20,445 | | 20,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511065 | | N/A | Equity/Index | BAR | 05/27/2025 | 05/22/2026 | 165 | 976,016 | 5842 | | 61,951 | | 61,951 | | 73,385 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511724 | | N/A | Equity/Index | TOCC | 06/06/2025 | 06/05/2026 | 300 | 1,800,108 | 6000 | | 101,171 | | 101,171 | | 114,175 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409928 | | N/A | Equity/Index | BAR | 12/06/2024 | 12/05/2025 | 1,215 | 7,400,000 | 6090 | 166,948 | | | 166,948 | | 174,476 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504977 | | N/A | Equity/Index | BAR | 03/07/2025 | 02/25/2026 | 21 | 121,204 | 5955 | | 2,342 | | 2,342 | | 2,999 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512121 | | N/A | Equity/Index | BMO | 06/12/2025 | 06/12/2026 | 498 | 3,011,000 | 6045 | | 67,146 | | 67,146 | | 71,457 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507618 | | N/A | Equity/Index | BMO | 04/14/2025 | 04/14/2026 | 92 | 500,000 | 5406 | | 50,700 | | 50,700 | | 98,463 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406662 | | N/A | Equity/Index | BNP | 09/27/2024 | 09/29/2025 | 279 | 1,600,000 | 5738 | 69,887 | | | 69,887 | | 96,142 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510904 | | N/A | Equity/Index | RBC | 05/23/2025 | 05/21/2026 | 492 | 2,864,227 | 5845 | | 101,175 | | 101,175 | | 121,911 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509616 | | N/A | Equity/Index | BAR | 05/09/2025 | 05/08/2026 | 100 | 566,000 | 5660 | | 31,158 | | 31,158 | | 42,673 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513252 | | N/A | Equity/Index | BMO | 06/27/2025 | 06/25/2026 | 140 | 865,620 | 6092 | | 52,548 | | 52,548 | | 53,056 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512222 | | N/A | Equity/Index | BMO | 06/13/2025 | 06/12/2026 | 607 | 3,627,000 | 5977 | | 86,322 | | 86,322 | | 94,613 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410471 | | N/A | Equity/Index | BMO | 12/16/2024 | 12/16/2025 | 1,778 | 10,800,000 | 6074 | 458,239 | | | 458,239 | | 467,359 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504174 | | N/A | Equity/Index | NTX | 02/27/2025 | 02/27/2026 | 3,566 | 20,900,000 | 5862 | | 881,987 | | 881,987 | | 1,061,598 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513392 | | N/A | Equity/Index | BAR | 06/30/2025 | 06/26/2026 | 71 | 438,954 | 6141 | | 13,574 | | 13,574 | | 13,648 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500372 | | N/A | Equity/Index | BAR | 01/07/2025 | 01/07/2026 | 745 | 4,400,000 | 5909 | | 99,705 | | 99,705 | | 115,435 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501523 | | N/A | Equity/Index | BAR | 01/24/2025 | 01/26/2026 | 705 | 4,300,000 | 6101 | | 194,404 | | 194,404 | | 198,327 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500969 | | N/A | Equity/Index | BAR | 01/16/2025 | 01/09/2026 | 449 | 2,672,533 | 5827 | | 107,450 | | 107,450 | | 122,264 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406238 | | N/A | Equity/Index | RBC | 09/13/2024 | 09/04/2025 | 420 | 2,361,643 | 5520 | 146,794 | | | 146,794 | | 219,101 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406207 | | N/A | Equity/Index | TOCC | 09/13/2024 | 09/15/2025 | 700 | 3,938,214 | 5626 | 208,660 | | | 208,660 | | 317,175 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510147 | | N/A | Equity/Index | NTX | 05/15/2025 | 05/12/2026 | 65 | 384,729 | 5844 | | 8,602 | | 8,602 | | 9,485 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404780 | | N/A | Equity/Index | BNP | 07/26/2024 | 07/28/2025 | 128 | 700,000 | 5459 | 20,251 | | | 20,251 | | 32,429 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505542 | | N/A | Equity/Index | BAR | 03/17/2025 | 03/17/2026 | 599 | 3,400,000 | 5675 | | 72,624 | | 72,624 | | 93,772 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406595 | | N/A | Equity/Index | RBC | 09/26/2024 | 09/23/2025 | 90 | 517,482 | 5719 | 27,557 | | | 27,557 | | 37,777 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500096 | | N/A | Equity/Index | TOCC | 01/03/2025 | 01/05/2026 | 800 | 4,753,976 | 5942 | | 106,500 | | 106,500 | | 123,035 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408523 | | N/A | Equity/Index | BAR | 11/13/2024 | 11/13/2025 | 100 | 600,000 | 5985 | 11,717 | | | 11,717 | | 13,314 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501147 | | N/A | Equity/Index | BAR | 01/17/2025 | 01/09/2026 | 26 | 156,285 | 5827 | | 7,692 | | 7,692 | | 8,490 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408354 | | N/A | Equity/Index | BNP | 11/08/2024 | 10/27/2025 | 45 | 269,953 | 5808 | 8,529 | | | 8,529 | | 9,754 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506559 | | N/A | Equity/Index | BMO | 04/02/2025 | 03/27/2026 | 223 | 1,261,511 | 5581 | | 38,905 | | 38,905 | | 49,850 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2505743 | | N/A | Equity/Index | NTX- | 03/19/2025 | 03/10/2026 | 26 | 146,796 | 5988 | | 7,616 | | 7,616 | | 14,668 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404437 | | N/A | Equity/Index | BAR- | 07/15/2024 | 07/15/2025 | 107 | 600,000 | 5631 | 29,293 | | | 29,293 | | 49,923 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410142 | | N/A | Equity/Index | TOCC- | 12/10/2024 | 12/10/2025 | 100 | 603,491 | 6035 | 17,141 | | | 17,141 | | 18,585 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503865 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/13/2026 | 195 | 1,173,978 | 6115 | | 33,439 | | 33,439 | | 36,194 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404987 | | N/A | Equity/Index | RBC- | 08/02/2024 | 08/01/2025 | 206 | 1,100,000 | 5347 | 61,457 | | | 61,457 | | 110,387 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502298 | | N/A | Equity/Index | TOCC- | 02/03/2025 | 02/03/2026 | 100 | 599,457 | 5995 | | 17,865 | | 17,865 | | 19,925 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405284 | | N/A | Equity/Index | RBC- | 08/13/2024 | 08/08/2025 | 335 | 1,817,020 | 5344 | 55,128 | | | 55,128 | | 83,453 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2408196 | | N/A | Equity/Index | BAR- | 11/07/2024 | 11/05/2025 | 44 | 262,207 | 5783 | 12,271 | | | 12,271 | | 14,203 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503885 | | N/A | Equity/Index | RBC- | 02/21/2025 | 11/11/2025 | 26 | 156,493 | 6612 | | 2,674 | | 2,674 | | 1,938 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505268 | | N/A | Equity/Index | TOCC- | 03/13/2025 | 03/13/2026 | 100 | 552,152 | 5522 | | 32,634 | | 32,634 | | 47,944 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503881 | | N/A | Equity/Index | RBC- | 02/21/2025 | 02/03/2026 | 167 | 1,005,165 | 5995 | | 84,874 | | 84,874 | | 88,244 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504101 | | N/A | Equity/Index | BAR- | 02/26/2025 | 02/26/2026 | 1,007 | 6,000,000 | 5956 | | 134,636 | | 134,636 | | 152,345 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503001 | | N/A | Equity/Index | BAR- | 02/11/2025 | 02/06/2026 | 460 | 2,793,617 | 6026 | | 170,977 | | 170,977 | | 179,434 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409882 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/14/2025 | 158 | 961,169 | 5871 | 34,384 | | | 34,384 | | 36,762 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406239 | | N/A | Equity/Index | RBC- | 09/13/2024 | 09/05/2025 | 171 | 961,526 | 5408 | 45,975 | | | 45,975 | | 63,388 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506021 | | N/A | Equity/Index | BAR- | 03/24/2025 | 03/24/2026 | 191 | 1,100,000 | 5768 | | 32,966 | | 32,966 | | 41,664 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404711 | | N/A | Equity/Index | BAR- | 07/25/2024 | 07/25/2025 | 259 | 1,400,000 | 5399 | 29,905 | | | 29,905 | | 46,908 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503873 | | N/A | Equity/Index | NTX- | 02/21/2025 | 02/19/2026 | 172 | 1,035,509 | 6144 | | 26,958 | | 26,958 | | 29,175 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406116 | | N/A | Equity/Index | BNP- | 09/11/2024 | 09/11/2025 | 1,242 | 6,900,000 | 5554 | 300,081 | | | 300,081 | | 454,901 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410638 | | N/A | Equity/Index | BAR- | 12/17/2024 | 12/12/2025 | 489 | 2,958,450 | 6051 | 120,803 | | | 120,803 | | 126,234 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511060 | | N/A | Equity/Index | BAR- | 05/27/2025 | 05/22/2026 | 350 | 2,070,338 | 5842 | | 73,196 | | 73,196 | | 83,743 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406010 | | N/A | Equity/Index | BAR- | 09/06/2024 | 08/08/2025 | 140 | 756,812 | 5319 | 42,861 | | | 42,861 | | 69,183 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410103 | | N/A | Equity/Index | BMO- | 12/09/2024 | 11/06/2025 | 17 | 102,914 | 6285 | 5,630 | | | 5,630 | | 3,757 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411479 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | 40 | 239,360 | 5931 | 6,159 | | | 6,159 | | 7,078 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405867 | | N/A | Equity/Index | TOCC- | 08/30/2024 | 08/28/2025 | 100 | 561,600 | 5592 | 19,180 | | | 19,180 | | 27,667 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508686 | | N/A | Equity/Index | BMO- | 04/28/2025 | 04/23/2026 | 300 | 1,645,905 | 5376 | | 99,312 | | 99,312 | | 140,221 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504610 | | N/A | Equity/Index | TOCC- | 03/04/2025 | 03/04/2026 | 100 | 577,815 | 5778 | | 17,568 | | 17,568 | | 21,595 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405198 | | N/A | Equity/Index | BAR- | 08/09/2024 | 07/18/2025 | 90 | 478,300 | 5505 | 13,614 | | | 13,614 | | 25,927 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502850 | | N/A | Equity/Index | BAR- | 02/10/2025 | 02/06/2026 | 187 | 1,134,286 | 6084 | | 49,164 | | 49,164 | | 52,014 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500422 | | N/A | Equity/Index | BAR- | 01/07/2025 | 01/02/2026 | 53 | 316,675 | 5942 | | 16,825 | | 16,825 | | 19,741 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505856 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 106 | 600,000 | 5668 | | 10,675 | | 10,675 | | 13,773 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508110 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/16/2026 | 55 | 282,307 | 5276 | | 7,577 | | 7,577 | | 12,210 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502700 | | N/A | Equity/Index | BAR- | 02/07/2025 | 02/05/2026 | 128 | 771,328 | 6061 | | 24,728 | | 24,728 | | 26,915 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411269 | | N/A | Equity/Index | BAR- | 12/27/2024 | 12/26/2025 | 167 | 1,000,000 | 5971 | 62,870 | | | 62,870 | | 68,957 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2509521 | | N/A | Equity/Index | BAR | 05/08/2025 | 05/01/2026 | 396 | 2,261,195 | 5604 | | 127,235 | | 127,235 | | 164,618 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405870 | | N/A | Equity/Index | TOCC | 08/30/2024 | 08/28/2025 | 100 | 561,600 | 5592 | 33,801 | | | 33,801 | | 52,481 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501605 | | N/A | Equity/Index | BAR | 01/27/2025 | 01/27/2026 | 915 | 5,500,000 | 6012 | | 353,100 | | 353,100 | | 380,577 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500374 | | N/A | Equity/Index | BAR | 01/07/2025 | 01/07/2026 | 220 | 1,300,000 | 5909 | | 40,832 | | 40,832 | | 47,648 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404892 | | N/A | Equity/Index | BAR | 07/31/2024 | 07/31/2025 | 109 | 600,000 | 5522 | 11,724 | | | 11,724 | | 17,983 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405845 | | N/A | Equity/Index | BNP | 08/30/2024 | 08/29/2025 | 708 | 4,000,000 | 5648 | 123,681 | | | 123,681 | | 177,450 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406190 | | N/A | Equity/Index | TOCC | 09/13/2024 | 09/12/2025 | 1,000 | 5,626,020 | 5626 | 179,306 | | | 179,306 | | 258,470 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405480 | | N/A | Equity/Index | BNP | 08/21/2024 | 08/21/2025 | 125 | 700,000 | 5621 | 13,706 | | | 13,706 | | 19,640 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405371 | | N/A | Equity/Index | BNP | 08/16/2024 | 08/15/2025 | 252 | 1,400,000 | 5554 | 74,816 | | | 74,816 | | 120,697 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406469 | | N/A | Equity/Index | BNP | 09/23/2024 | 09/23/2025 | 472 | 2,700,000 | 5719 | 87,130 | | | 87,130 | | 119,225 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506999 | | N/A | Equity/Index | RBC | 04/08/2025 | 04/08/2026 | 823 | 4,100,000 | 4983 | | 77,203 | | 77,203 | | 117,244 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410309 | | N/A | Equity/Index | TOCC | 12/12/2024 | 12/12/2025 | 100 | 605,125 | 6051 | 37,096 | | | 37,096 | | 36,832 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510722 | | N/A | Equity/Index | BAR | 05/22/2025 | 05/13/2026 | 352 | 2,064,234 | 5887 | | 78,795 | | 78,795 | | 94,098 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506080 | | N/A | Equity/Index | NTX | 03/24/2025 | 03/20/2026 | 59 | 339,931 | 5663 | | 9,432 | | 9,432 | | 11,424 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500624 | | N/A | Equity/Index | TOCC | 01/13/2025 | 01/13/2026 | 1,300 | 7,587,086 | 5836 | | 168,461 | | 168,461 | | 203,055 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405858 | | N/A | Equity/Index | BNP | 08/30/2024 | 09/02/2025 | 106 | 600,000 | 5648 | 18,551 | | | 18,551 | | 26,554 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409330 | | N/A | Equity/Index | SG | 11/27/2024 | 11/26/2025 | 333 | 2,000,000 | 5999 | 39,401 | | | 39,401 | | 43,806 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407626 | | N/A | Equity/Index | BMO | 10/25/2024 | 10/27/2025 | 396 | 2,300,000 | 5808 | 45,378 | | | 45,378 | | 56,163 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406120 | | N/A | Equity/Index | SG | 09/11/2024 | 09/09/2025 | 1,644 | 8,930,208 | 5471 | 373,796 | | | 373,796 | | 597,448 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410822 | | N/A | Equity/Index | TOCC | 12/20/2024 | 12/19/2025 | 1,600 | 9,489,360 | 5931 | 612,089 | | | 612,089 | | 696,148 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505198 | | N/A | Equity/Index | BAR | 03/12/2025 | 03/12/2026 | 393 | 2,200,000 | 5599 | | 40,568 | | 40,568 | | 53,167 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411174 | | N/A | Equity/Index | BNP | 12/24/2024 | 12/19/2025 | 188 | 1,132,465 | 5931 | 69,562 | | | 69,562 | | 74,044 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405722 | | N/A | Equity/Index | BAR | 08/28/2024 | 08/28/2025 | 72 | 400,000 | 5592 | 21,749 | | | 21,749 | | 33,959 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506811 | | N/A | Equity/Index | TOCC | 04/04/2025 | 04/02/2026 | 1,100 | 5,581,488 | 5074 | | 326,530 | | 326,530 | | 541,555 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507708 | | N/A | Equity/Index | BMO | 04/15/2025 | 04/10/2026 | 64 | 345,504 | 5363 | | 21,052 | | 21,052 | | 31,446 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508226 | | N/A | Equity/Index | NTX | 04/22/2025 | 04/10/2026 | 165 | 863,721 | 5363 | | 15,847 | | 15,847 | | 23,375 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507860 | | N/A | Equity/Index | TOCC | 04/17/2025 | 04/20/2026 | 200 | 1,056,540 | 5283 | | 28,635 | | 28,635 | | 41,716 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404545 | | N/A | Equity/Index | TOCC | 07/18/2024 | 07/08/2025 | 100 | 555,562 | 5573 | 28,360 | | | 28,360 | | 52,214 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405566 | | N/A | Equity/Index | RBC | 08/23/2024 | 08/22/2025 | 160 | 900,000 | 5635 | 17,424 | | | 17,424 | | 24,720 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504952 | | N/A | Equity/Index | TOCC | 03/07/2025 | 03/06/2026 | 1,300 | 7,501,260 | 5770 | | 457,594 | | 457,594 | | 603,664 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404267 | | N/A | Equity/Index | TOCC | 07/10/2024 | 07/10/2025 | 100 | 563,391 | 5634 | 31,302 | | | 31,302 | | 53,558 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503098 | | N/A | Equity/Index | RBC | 02/12/2025 | 01/15/2026 | 29 | 175,392 | 5950 | | 5,717 | | 5,717 | | 6,155 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405945 | | N/A | Equity/Index | BAR | 09/05/2024 | 09/02/2025 | 615 | 3,376,857 | 5648 | 69,864 | | | 69,864 | | 110,025 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500963 | | N/A | Equity/Index | BAR | 01/16/2025 | 01/14/2026 | 594 | 3,535,601 | 5843 | | 141,235 | | 141,235 | | 160,866 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2504425 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/23/2026 | 43 | 251,053 | 6675 | | 1,031 | | 1,031 | | 1,354 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503089 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/13/2026 | 27 | 163,296 | 5836 | | 5,129 | | 5,129 | | 5,515 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503824 | | N/A | Equity/Index | TOCC- | 02/21/2025 | 02/20/2026 | 100 | 601,313 | 6013 | | 11,487 | | 11,487 | | 12,641 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506140 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/20/2026 | 101 | 582,114 | 5668 | | 36,830 | | 36,830 | | 48,188 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507182 | | N/A | Equity/Index | BAR- | 04/10/2025 | 04/10/2026 | 209 | 1,100,000 | 5268 | | 61,843 | | 61,843 | | 94,411 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411043 | | N/A | Equity/Index | RBC- | 12/23/2024 | 12/19/2025 | 36 | 214,092 | 5867 | 7,604 | | | 7,604 | | 8,616 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502435 | | N/A | Equity/Index | RBC- | 02/04/2025 | 12/30/2025 | 21 | 126,744 | 6500 | | 4,155 | | 4,155 | | 3,467 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509335 | | N/A | Equity/Index | RBC- | 05/06/2025 | 05/01/2026 | 376 | 2,116,880 | 5687 | | 189,177 | | 189,177 | | 320,071 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405753 | | N/A | Equity/Index | TOCC- | 08/29/2024 | 08/29/2025 | 400 | 2,236,784 | 5592 | 126,162 | | | 126,162 | | 197,842 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500179 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/26/2025 | 86 | 511,292 | 6038 | | 18,385 | | 18,385 | | 21,151 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405424 | | N/A | Equity/Index | BNP- | 08/19/2024 | 08/19/2025 | 1,052 | 5,900,000 | 5608 | 131,157 | | | 131,157 | | 190,767 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407618 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 103 | 600,000 | 5808 | 22,925 | | | 22,925 | | 29,149 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502412 | | N/A | Equity/Index | BAR- | 02/04/2025 | 01/05/2026 | 42 | 253,661 | 6225 | | 9,280 | | 9,280 | | 9,742 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500438 | | N/A | Equity/Index | RBC- | 01/07/2025 | 12/30/2025 | 180 | 1,062,738 | 5907 | | 88,371 | | 88,371 | | 99,762 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405273 | | N/A | Equity/Index | BAR- | 08/13/2024 | 08/13/2025 | 662 | 3,600,000 | 5434 | 69,589 | | | 69,589 | | 105,348 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512066 | | N/A | Equity/Index | TOCC- | 06/11/2025 | 06/11/2026 | 500 | 3,011,120 | 6022 | | 87,933 | | 87,933 | | 96,710 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404415 | | N/A | Equity/Index | TOCC- | 07/12/2024 | 07/03/2025 | 200 | 1,127,138 | 5567 | 58,217 | | | 58,217 | | 99,718 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406665 | | N/A | Equity/Index | BNP- | 09/27/2024 | 09/29/2025 | 732 | 4,200,000 | 5738 | 224,490 | | | 224,490 | | 312,065 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507744 | | N/A | Equity/Index | BAR- | 04/16/2025 | 04/16/2026 | 607 | 3,200,000 | 5276 | | 185,950 | | 185,950 | | 285,952 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404176 | | N/A | Equity/Index | RBC- | 07/08/2024 | 07/08/2025 | 215 | 1,200,000 | 5602 | 94,872 | | | 94,872 | | 130,885 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501959 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | 64 | 388,418 | 5971 | | 11,861 | | 11,861 | | 12,742 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404638 | | N/A | Equity/Index | BMO- | 07/22/2024 | 07/18/2025 | 852 | 4,718,555 | 5545 | 264,708 | | | 264,708 | | 471,052 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409243 | | N/A | Equity/Index | BAR- | 11/26/2024 | 11/26/2025 | 199 | 1,200,000 | 6022 | 35,833 | | | 35,833 | | 39,309 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406280 | | N/A | Equity/Index | BAR- | 09/16/2024 | 09/12/2025 | 109 | 611,872 | 5596 | 26,400 | | | 26,400 | | 38,543 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407754 | | N/A | Equity/Index | BAR- | 10/29/2024 | 10/29/2025 | 69 | 400,000 | 5833 | 9,721 | | | 9,721 | | 11,935 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407447 | | N/A | Equity/Index | BAR- | 10/21/2024 | 10/16/2025 | 25 | 146,094 | 5842 | 4,720 | | | 4,720 | | 5,889 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409323 | | N/A | Equity/Index | BAR- | 11/27/2024 | 11/25/2025 | 64 | 384,054 | 5987 | 24,554 | | | 24,554 | | 25,555 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505506 | | N/A | Equity/Index | RBC- | 03/14/2025 | 12/12/2025 | 87 | 489,914 | 6051 | | 16,701 | | 16,701 | | 36,850 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500966 | | N/A | Equity/Index | BAR- | 01/16/2025 | 01/14/2026 | 325 | 1,934,462 | 5843 | | 114,566 | | 114,566 | | 131,347 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407385 | | N/A | Equity/Index | TOCC- | 10/18/2024 | 10/20/2025 | 100 | 586,467 | 5865 | 17,538 | | | 17,538 | | 21,581 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405158 | | N/A | Equity/Index | TOCC- | 08/09/2024 | 08/11/2025 | 300 | 1,603,248 | 5344 | 59,966 | | | 59,966 | | 97,019 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410308 | | N/A | Equity/Index | TOCC- | 12/12/2024 | 12/12/2025 | 100 | 605,125 | 6051 | 36,128 | | | 36,128 | | 35,826 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509667 | | N/A | Equity/Index | BAR- | 05/09/2025 | 04/14/2026 | 514 | 2,907,783 | 5406 | | 176,307 | | 176,307 | | 226,029 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2509530 | | N/A | Equity/Index | BAR- | 05/08/2025 | 05/06/2026 | 155 | 885,064 | 5607 | | 26,606 | | 26,606 | | 33,095 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505930 | | N/A | Equity/Index | RBC- | 03/21/2025 | 03/19/2026 | 234 | 1,321,971 | 5675 | | 36,087 | | 36,087 | | 47,513 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504778 | | N/A | Equity/Index | TOCC- | 03/06/2025 | 03/06/2026 | 100 | 573,852 | 5739 | | 19,054 | | 19,054 | | 24,009 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509312 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/01/2026 | 64 | 359,936 | 5687 | | 6,954 | | 6,954 | | 9,034 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406247 | | N/A | Equity/Index | RBC- | 09/13/2024 | 09/11/2025 | 104 | 584,788 | 5554 | 26,175 | | | 26,175 | | 37,756 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410121 | | N/A | Equity/Index | BMO- | 12/09/2024 | 09/29/2025 | 32 | 193,720 | 5738 | 21,407 | | | 21,407 | | 18,663 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512928 | | N/A | Equity/Index | BMO- | 06/24/2025 | 06/24/2026 | 198 | 1,205,000 | 6092 | | 60,731 | | 60,731 | | 64,840 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410550 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | 36 | 218,880 | 6090 | 8,293 | | | 8,293 | | 8,427 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501334 | | N/A | Equity/Index | BMO- | 01/22/2025 | 01/16/2026 | 291 | 1,774,140 | 5997 | | 103,875 | | 103,875 | | 105,730 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507944 | | N/A | Equity/Index | BAR- | 04/17/2025 | 04/15/2026 | 10 | 53,176 | 5397 | | 3,429 | | 3,429 | | 5,671 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404602 | | N/A | Equity/Index | BAR- | 07/19/2024 | 07/17/2025 | 15 | 82,722 | 5588 | 1,413 | | | 1,413 | | 2,285 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404514 | | N/A | Equity/Index | BMO- | 07/17/2024 | 07/15/2025 | 350 | 1,959,300 | 5631 | 93,079 | | | 93,079 | | 163,790 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2406268 | | N/A | Equity/Index | BNP- | 09/16/2024 | 09/16/2025 | 302 | 1,700,000 | 5633 | 52,190 | | | 52,190 | | 74,366 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502588 | | N/A | Equity/Index | BAR- | 02/06/2025 | 02/04/2026 | 583 | 3,536,187 | 6038 | | 198,605 | | 198,605 | | 209,469 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407164 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 344 | 2,000,000 | 5815 | 59,801 | | | 59,801 | | 75,975 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404326 | | N/A | Equity/Index | BAR- | 07/11/2024 | 07/11/2025 | 107 | 600,000 | 5585 | 33,246 | | | 33,246 | | 58,999 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405045 | | N/A | Equity/Index | RBC- | 08/05/2024 | 08/01/2025 | 471 | 2,456,585 | 5447 | 92,250 | | | 92,250 | | 183,474 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2503107 | | N/A | Equity/Index | RBC- | 02/12/2025 | 01/21/2026 | 152 | 919,296 | 6049 | | 50,415 | | 50,415 | | 53,412 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405843 | | N/A | Equity/Index | BNP- | 08/30/2024 | 08/29/2025 | 177 | 1,000,000 | 5648 | 27,810 | | | 27,810 | | 39,698 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508114 | | N/A | Equity/Index | CITI- | 04/21/2025 | 04/16/2026 | 99 | 508,152 | 5276 | | 25,254 | | 25,254 | | 44,037 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405577 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/22/2025 | 426 | 2,400,000 | 5635 | 128,928 | | | 128,928 | | 196,067 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506139 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/20/2026 | 872 | 5,025,772 | 5668 | | 304,119 | | 304,119 | | 395,264 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407819 | | N/A | Equity/Index | BAR- | 10/30/2024 | 10/28/2025 | 1,018 | 5,948,988 | 5824 | 244,951 | | | 244,951 | | 303,495 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507641 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/10/2026 | 591 | 3,179,166 | 5268 | | 190,739 | | 190,739 | | 273,358 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405906 | | N/A | Equity/Index | RBC- | 09/03/2024 | 08/29/2025 | 21 | 116,336 | 5592 | 2,693 | | | 2,693 | | 4,011 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513223 | | N/A | Equity/Index | BMO- | 06/27/2025 | 06/26/2026 | 99 | 614,000 | 6173 | | 20,445 | | 20,445 | | 20,740 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511630 | | N/A | Equity/Index | RBC- | 06/05/2025 | 06/03/2026 | 209 | 1,253,164 | 5970 | | 76,203 | | 76,203 | | 87,111 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505864 | | N/A | Equity/Index | BAR- | 03/21/2025 | 03/20/2026 | 1,694 | 9,600,000 | 5668 | | 383,623 | | 383,623 | | 515,640 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510952 | | N/A | Equity/Index | TOCC- | 05/27/2025 | 05/27/2026 | 500 | 2,960,770 | 5922 | | 60,703 | | 60,703 | | 69,731 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405928 | | N/A | Equity/Index | BNP- | 09/04/2024 | 08/29/2025 | 1,223 | 6,759,521 | 5648 | 350,597 | | | 350,597 | | 597,252 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405856 | | N/A | Equity/Index | BNP- | 08/30/2024 | 09/02/2025 | 283 | 1,600,000 | 5648 | 35,617 | | | 35,617 | | 50,263 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404862 | | N/A | Equity/Index | BNP- | 07/30/2024 | 07/30/2025 | 276 | 1,500,000 | 5436 | 45,556 | | | 45,556 | | 72,895 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410383 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/15/2025 | 116 | 700,000 | 6051 | 22,701 | | | 22,701 | | 24,349 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2407641 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/15/2025 | 102 | 595,813 | 5815 | 17,721 | | | 17,721 | | 21,854 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2404813 | | N/A | Equity/Index | BOA- | 07/26/2024 | 07/18/2025 | 150 | 818,501 | 5505 | 45,585 | | | 45,585 | | 87,173 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500780 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/12/2026 | 188 | 1,100,590 | 5827 | | 49,959 | | 49,959 | | 60,586 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2504420 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/19/2026 | 31 | 180,992 | 6144 | | 5,449 | | 5,449 | | 7,153 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501141 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/08/2026 | 15 | 90,164 | 5918 | | 6,024 | | 6,024 | | 6,592 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507638 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/10/2026 | 485 | 2,608,961 | 5268 | | 98,848 | | 98,848 | | 136,187 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508281 | | N/A | Equity/Index | TOCC- | 04/23/2025 | 04/23/2026 | 100 | 537,586 | 5376 | | 53,437 | | 53,437 | | 109,360 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409334 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/26/2025 | 183 | 1,100,000 | 5999 | 49,939 | | | 49,939 | | 54,731 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501698 | | N/A | Equity/Index | BNP- | 01/28/2025 | 01/28/2026 | 99 | 600,000 | 6068 | | 20,363 | | 20,363 | | 21,558 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501991 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/31/2025 | 33 | 200,278 | 5882 | | 7,285 | | 7,285 | | 7,840 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404488 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/11/2025 | 1,066 | 6,033,560 | 5615 | 303,991 | | | 303,991 | | 510,452 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505721 | | N/A | Equity/Index | BAR- | 03/19/2025 | 03/19/2026 | 687 | 3,900,000 | 5675 | | 116,218 | | 116,218 | | 151,840 | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506610 | | N/A | Equity/Index | NTX- | 04/02/2025 | 03/31/2026 | 229 | 1,292,064 | 5992 | | 70,010 | | 70,010 | | 133,377 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502641 | | N/A | Equity/Index | BMO- | 02/07/2025 | 02/06/2026 | 568,000 | 568,000 | 6026 | | 11,530 | | 11,530 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500208 | | N/A | Equity/Index | MS- | 01/03/2025 | 11/06/2025 | 450,438 | 450,438 | 5929 | | 11,171 | | 11,171 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512249 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 830,000 | 830,000 | 5977 | | 21,580 | | 21,580 | | 32,737 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503293 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/13/2026 | 390,000 | 390,000 | 6115 | | 9,828 | | 9,828 | | 11 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503292 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/13/2026 | 789,000 | 789,000 | 6115 | | 20,751 | | 20,751 | | 576 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501829 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/29/2026 | 1,204,000 | 1,204,000 | 6039 | | 28,535 | | 28,535 | | 8,189 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407797 | | N/A | Equity/Index | JFS- | 10/30/2024 | 08/12/2025 | 220,509 | 220,509 | 5344 | 9,641 | | | 9,641 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510195 | | N/A | Equity/Index | JFS- | 05/16/2025 | 05/18/2026 | 191,000 | 191,000 | 5958 | | 5,233 | | 5,233 | | 7,295 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407811 | | N/A | Equity/Index | JFS- | 10/30/2024 | 10/16/2025 | 657,860 | 657,860 | 5842 | 18,578 | | | 18,578 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500622 | | N/A | Equity/Index | BMO- | 01/13/2025 | 01/13/2026 | 4,860,000 | 4,860,000 | 5836 | | 105,462 | | 105,462 | | 5,229 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507734 | | N/A | Equity/Index | BMO- | 04/16/2025 | 04/16/2026 | 2,601,000 | 2,601,000 | 5276 | | 31,732 | | 31,732 | | 112,084 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513190 | | N/A | Equity/Index | JPM- | 06/27/2025 | 06/26/2026 | 699,000 | 699,000 | 6173 | | 21,040 | | 21,040 | | 26,325 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510102 | | N/A | Equity/Index | UBS- | 05/15/2025 | 05/15/2026 | 4,188,000 | 4,188,000 | 5917 | | 91,927 | | 91,927 | | 173,310 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505315 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/12/2026 | 195,019 | 195,019 | 6052 | | 644 | | 644 | | 252 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502954 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/21/2026 | 929,699 | 929,699 | 6049 | | 22,592 | | 22,592 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511020 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/29/2026 | 164,000 | 164,000 | 5561 | | 3,493 | | 3,493 | | 6,196 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506431 | | N/A | Equity/Index | JFS- | 03/28/2025 | 03/04/2026 | 142,839 | 142,839 | 5778 | | 1,094 | | 1,094 | | 10 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507934 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/20/2026 | 358,000 | 358,000 | 5283 | | 4,726 | | 4,726 | | 14,700 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504927 | | N/A | Equity/Index | BMO- | 03/07/2025 | 03/06/2026 | 2,281,000 | 2,281,000 | 5770 | | 48,357 | | 48,357 | | 5,422 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511707 | | N/A | Equity/Index | JPM- | 06/06/2025 | 06/05/2026 | 1,811,000 | 1,811,000 | 6000 | | 42,015 | | 42,015 | | 68,345 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510379 | | N/A | Equity/Index | JFS- | 05/19/2025 | 05/19/2026 | 207,000 | 207,000 | 5964 | | 5,030 | | 5,030 | | 8,087 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404522 | | N/A | Equity/Index | MS- | 07/18/2024 | 07/18/2025 | 8,900,000 | 8,900,000 | 5545 | 217,160 | | | 217,160 | | | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2505319 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/13/2026 | 102,969 | 102,969 | 6115 | | 227 | | 227 | | 5 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501741 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/26/2025 | 632,788 | 632,788 | 5971 | | 19,300 | | 19,300 | | 4,840 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502638 | | N/A | Equity/Index | BMO- | 02/07/2025 | 02/06/2026 | 551,000 | 551,000 | 6026 | | 10,579 | | 10,579 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509348 | | N/A | Equity/Index | UBS- | 05/07/2025 | 05/07/2026 | 2,550,000 | 2,550,000 | 5631 | | 47,430 | | 47,430 | | 119,442 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505739 | | N/A | Equity/Index | JPM- | 03/19/2025 | 03/19/2026 | 199,000 | 199,000 | 5675 | | 5,771 | | 5,771 | | 3,159 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508827 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/30/2026 | 184,000 | 184,000 | 5569 | | 3,459 | | 3,459 | | 9,206 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505896 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/20/2026 | 310,000 | 310,000 | 5668 | | 8,246 | | 8,246 | | 4,703 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409091 | | N/A | Equity/Index | MS- | 11/22/2024 | 09/29/2025 | 287,417 | 287,417 | 5738 | 11,382 | | | 11,382 | | 3,558 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513036 | | N/A | Equity/Index | MS- | 06/25/2025 | 06/25/2026 | 1,204,000 | 1,204,000 | 6092 | | 36,963 | | 36,963 | | 49,897 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511649 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/01/2026 | 154,517 | 154,517 | 5687 | | 3,603 | | 3,603 | | 6,174 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504808 | | N/A | Equity/Index | MS- | 03/06/2025 | 02/06/2026 | 303,406 | 303,406 | 6084 | | 1,790 | | 1,790 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507185 | | N/A | Equity/Index | BMO- | 04/10/2025 | 04/10/2026 | 2,525,000 | 2,525,000 | 5268 | | 29,290 | | 29,290 | | 114,153 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500521 | | N/A | Equity/Index | UBS- | 01/10/2025 | 01/09/2026 | 3,640,742 | 3,640,742 | 5827 | | 80,096 | | 80,096 | | 7,122 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500212 | | N/A | Equity/Index | MS- | 01/03/2025 | 11/17/2025 | 558,550 | 558,550 | 5871 | | 15,919 | | 15,919 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501738 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/23/2025 | 373,417 | 373,417 | 5974 | | 11,090 | | 11,090 | | 247 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408087 | | N/A | Equity/Index | JPM- | 11/05/2024 | 10/17/2025 | 880,014 | 880,014 | 5841 | 20,064 | | | 20,064 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502944 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/06/2026 | 525,519 | 525,519 | 5975 | | 16,186 | | 16,186 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406385 | | N/A | Equity/Index | JPM- | 09/20/2024 | 09/19/2025 | 4,100,000 | 4,100,000 | 5703 | 103,320 | | | 103,320 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511641 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/29/2026 | 267,422 | 267,422 | 5912 | | 6,584 | | 6,584 | | 10,533 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510846 | | N/A | Equity/Index | BMO- | 05/23/2025 | 05/22/2026 | 5,063,000 | 5,063,000 | 5803 | | 107,336 | | 107,336 | | 221,945 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406733 | | N/A | Equity/Index | BMO- | 10/01/2024 | 10/01/2025 | 3,204,000 | 3,204,000 | 5709 | 79,459 | | | 79,459 | | 18,463 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500451 | | N/A | Equity/Index | BMO- | 01/08/2025 | 01/09/2026 | 5,000,000 | 5,000,000 | 5918 | | 117,000 | | 117,000 | | 45,264 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513192 | | N/A | Equity/Index | JPM- | 06/27/2025 | 06/29/2026 | 419,000 | 419,000 | 6173 | | 11,732 | | 11,732 | | 15,185 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405387 | | N/A | Equity/Index | BMO- | 08/16/2024 | 08/15/2025 | 1,600,000 | 1,600,000 | 5554 | 39,227 | | | 39,227 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511167 | | N/A | Equity/Index | CITI- | 05/29/2025 | 05/29/2026 | 5,070,000 | 5,070,000 | 5912 | | 114,582 | | 114,582 | | 205,869 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502959 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/27/2026 | 846,962 | 846,962 | 6012 | | 21,174 | | 21,174 | | 3,902 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509840 | | N/A | Equity/Index | JFS- | 05/12/2025 | 05/12/2026 | 571,000 | 571,000 | 5844 | | 13,019 | | 13,019 | | 27,195 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2410672 | | N/A | Equity/Index | BMO- | 12/18/2024 | 12/18/2025 | 4,277,000 | 4,277,000 | 5872 | 112,485 | | | 112,485 | | 701 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511013 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/17/2026 | 105,000 | 105,000 | 5283 | | 3,066 | | 3,066 | | 4,872 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503282 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/13/2026 | 368,000 | 368,000 | 6115 | | 7,176 | | 7,176 | | 98 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508699 | | N/A | Equity/Index | JFS- | 04/28/2025 | 03/23/2026 | 187,767 | 187,767 | 5668 | | 620 | | 620 | | 2,401 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512457 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/17/2026 | 2,761,000 | 2,761,000 | 5983 | | 78,136 | | 78,136 | | 112,533 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513125 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/02/2026 | 297,714 | 297,714 | 5936 | | 9,110 | | 9,110 | | 11,719 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2404750 | | N/A | Equity/Index | BMO- | 07/26/2024 | 07/28/2025 | 4,000,000 | 4,000,000 | 5459 | 94,000 | | | 94,000 | | 97,483 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407194 | | N/A | Equity/Index | MS- | 10/14/2024 | 10/14/2025 | 6,900,000 | 6,900,000 | 5860 | 177,330 | | | 177,330 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511712 | | N/A | Equity/Index | JPM- | 06/06/2025 | 06/08/2026 | 666,000 | 666,000 | 6000 | | 18,981 | | 18,981 | | 28,249 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407236 | | N/A | Equity/Index | JPM- | 10/15/2024 | 10/15/2025 | 6,497,000 | 6,497,000 | 5815 | 166,323 | | | 166,323 | | 611 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512551 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/18/2026 | 946,000 | 946,000 | 5981 | | 24,691 | | 24,691 | | 36,970 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507666 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/15/2026 | 2,022,000 | 2,022,000 | 5397 | | 26,488 | | 26,488 | | 89,300 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504373 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/27/2026 | 260,000 | 260,000 | 5955 | | 4,446 | | 4,446 | | 1,700 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508146 | | N/A | Equity/Index | CITI- | 04/22/2025 | 04/22/2026 | 397,000 | 397,000 | 5288 | | 6,431 | | 6,431 | | 21,884 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508704 | | N/A | Equity/Index | JFS- | 04/28/2025 | 03/27/2026 | 165,089 | 165,089 | 5581 | | 3,112 | | 3,112 | | 8,349 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502764 | | N/A | Equity/Index | BMO- | 02/10/2025 | 02/10/2026 | 2,360,000 | 2,360,000 | 6066 | | 59,472 | | 59,472 | | 523 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501503 | | N/A | Equity/Index | JPM- | 01/24/2025 | 01/23/2026 | 2,589,782 | 2,589,782 | 6101 | | 56,975 | | 56,975 | | 2,519 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502179 | | N/A | Equity/Index | UBS- | 01/31/2025 | 01/30/2026 | 960,280 | 960,280 | 6041 | | 22,567 | | 22,567 | | 7,856 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509216 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/06/2026 | 104,474 | 104,474 | 5074 | | 3,322 | | 3,322 | | 6,990 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509219 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/08/2026 | 172,126 | 172,126 | 4983 | | 3,701 | | 3,701 | | 8,590 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406534 | | N/A | Equity/Index | BMO- | 09/25/2024 | 09/25/2025 | 4,000,000 | 4,000,000 | 5722 | 100,000 | | | 100,000 | | 58,057 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506350 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/30/2026 | 2,762,000 | 2,762,000 | 5581 | | 42,811 | | 42,811 | | 105,002 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511650 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/15/2026 | 160,499 | 160,499 | 5958 | | 3,659 | | 3,659 | | 6,046 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507735 | | N/A | Equity/Index | BMO- | 04/16/2025 | 04/16/2026 | 973,000 | 973,000 | 5276 | | 12,649 | | 12,649 | | 43,266 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505119 | | N/A | Equity/Index | JPM- | 03/11/2025 | 03/11/2026 | 2,079,000 | 2,079,000 | 5572 | | 30,769 | | 30,769 | | 50,311 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504579 | | N/A | Equity/Index | BMO- | 03/03/2025 | 03/03/2026 | 2,122,000 | 2,122,000 | 5850 | | 37,347 | | 37,347 | | 17,318 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501879 | | N/A | Equity/Index | BMO- | 01/30/2025 | 01/30/2026 | 3,071,000 | 3,071,000 | 6071 | | 52,821 | | 52,821 | | 5,807 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511012 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/17/2026 | 108,000 | 108,000 | 5283 | | 2,149 | | 2,149 | | 3,866 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500450 | | N/A | Equity/Index | BMO- | 01/08/2025 | 01/08/2026 | 5,200,000 | 5,200,000 | 5918 | | 121,680 | | 121,680 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407666 | | N/A | Equity/Index | BMO- | 10/28/2024 | 10/28/2025 | 7,000,000 | 7,000,000 | 5824 | 181,300 | | | 181,300 | | 56,071 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503855 | | N/A | Equity/Index | MS- | 02/21/2025 | 02/20/2026 | 1,807,000 | 1,807,000 | 6013 | | 46,621 | | 46,621 | | 1,702 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505316 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/12/2026 | 120,310 | 120,310 | 6052 | | 686 | | 686 | | 621 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404749 | | N/A | Equity/Index | BMO- | 07/26/2024 | 07/25/2025 | 4,800,000 | 4,800,000 | 5459 | 112,800 | | | 112,800 | | 98,986 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506106 | | N/A | Equity/Index | JPM- | 03/25/2025 | 03/25/2026 | 2,414,000 | 2,414,000 | 5777 | | 40,314 | | 40,314 | | 48,494 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501504 | | N/A | Equity/Index | JPM- | 01/24/2025 | 01/23/2026 | 2,762,434 | 2,762,434 | 6101 | | 60,774 | | 60,774 | | 5,884 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503174 | | N/A | Equity/Index | BMO- | 02/13/2025 | 02/13/2026 | 864,000 | 864,000 | 6115 | | 21,773 | | 21,773 | | 597 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511050 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/14/2026 | 151,000 | 151,000 | 5406 | | 8,305 | | 8,305 | | 11,086 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404748 | | N/A | Equity/Index | BMO- | 07/26/2024 | 07/25/2025 | 3,400,000 | 3,400,000 | 5459 | 79,900 | | | 79,900 | | 63,340 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512921 | | N/A | Equity/Index | MS- | 06/24/2025 | 06/24/2026 | 5,548,000 | 5,548,000 | 6092 | | 159,228 | | 159,228 | | 215,114 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2508695 | | N/A | Equity/Index | JFS- | 04/28/2025 | 03/13/2026 | 174,583 | 174,583 | 5639 | | 1,348 | | 1,348 | | 4,298 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404565 | | N/A | Equity/Index | MS- | 07/19/2024 | 07/18/2025 | 4,183,000 | 4,183,000 | 5505 | 99,555 | | | 99,555 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510474 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/20/2026 | 5,021,000 | 5,021,000 | 5940 | | 113,977 | | 113,977 | | 192,402 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404498 | | N/A | Equity/Index | JPM- | 07/17/2024 | 07/17/2025 | 4,200,000 | 4,200,000 | 5588 | 102,480 | | | 102,480 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513128 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/03/2026 | 105,877 | 105,877 | 5970 | | 3,505 | | 3,505 | | 4,365 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501737 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/22/2025 | 577,372 | 577,372 | 5931 | | 19,919 | | 19,919 | | 160 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512550 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/18/2026 | 494,000 | 494,000 | 5981 | | 14,919 | | 14,919 | | 21,016 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512670 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/22/2026 | 1,986,000 | 1,986,000 | 5968 | | 51,437 | | 51,437 | | 76,844 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513186 | | N/A | Equity/Index | JPM- | 06/27/2025 | 06/26/2026 | 1,965,000 | 1,965,000 | 6173 | | 55,020 | | 55,020 | | 71,184 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512147 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 1,295,000 | 1,295,000 | 6045 | | 36,649 | | 36,649 | | 52,699 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504111 | | N/A | Equity/Index | BMO- | 02/26/2025 | 02/26/2026 | 1,098,000 | 1,098,000 | 5956 | | 27,011 | | 27,011 | | 12,932 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408085 | | N/A | Equity/Index | JPM- | 11/05/2024 | 10/10/2025 | 555,245 | 555,245 | 5780 | 13,881 | | | 13,881 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405937 | | N/A | Equity/Index | BMO- | 09/05/2024 | 09/05/2025 | 3,115,000 | 3,115,000 | 5503 | 72,580 | | | 72,580 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509222 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/10/2026 | 112,931 | 112,931 | 5268 | | 3,185 | | 3,185 | | 6,630 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407159 | | N/A | Equity/Index | JPM- | 10/11/2024 | 10/13/2025 | 2,670,000 | 2,670,000 | 5815 | 68,886 | | | 68,886 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508705 | | N/A | Equity/Index | JFS- | 04/28/2025 | 03/27/2026 | 115,903 | 115,903 | 5581 | | 1,251 | | 1,251 | | 4,446 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503295 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/17/2026 | 783,000 | 783,000 | 6115 | | 19,653 | | 19,653 | | 7 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508698 | | N/A | Equity/Index | JFS- | 04/28/2025 | 03/13/2026 | 102,006 | 102,006 | 5639 | | 1,504 | | 1,504 | | 3,156 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505893 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/23/2026 | 476,000 | 476,000 | 5668 | | 6,140 | | 6,140 | | 6,621 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407076 | | N/A | Equity/Index | BMO- | 10/09/2024 | 10/09/2025 | 3,400,000 | 3,400,000 | 5792 | 87,040 | | | 87,040 | | 17,453 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407468 | | N/A | Equity/Index | CITI- | 10/22/2024 | 10/22/2025 | 4,094,000 | 4,094,000 | 5851 | 106,035 | | | 106,035 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2410730 | | N/A | Equity/Index | BMO- | 12/19/2024 | 12/19/2025 | 6,700,000 | 6,700,000 | 5867 | 170,180 | | | 170,180 | | 692 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509054 | | N/A | Equity/Index | BMO- | 05/02/2025 | 05/04/2026 | 285,000 | 285,000 | 5687 | | 4,275 | | 4,275 | | 11,772 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508442 | | N/A | Equity/Index | JFS- | 04/25/2025 | 04/24/2026 | 1,653,000 | 1,653,000 | 5525 | | 22,811 | | 22,811 | | 71,787 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506775 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 827,000 | 827,000 | 5074 | | 10,255 | | 10,255 | | 39,623 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500206 | | N/A | Equity/Index | MS- | 01/03/2025 | 11/21/2025 | 870,761 | 870,761 | 5949 | | 22,814 | | 22,814 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502646 | | N/A | Equity/Index | BMO- | 02/07/2025 | 02/06/2026 | 2,048,000 | 2,048,000 | 6026 | | 53,043 | | 53,043 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513096 | | N/A | Equity/Index | MS- | 06/26/2025 | 06/26/2026 | 1,501,000 | 1,501,000 | 6141 | | 45,781 | | 45,781 | | 59,822 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404854 | | N/A | Equity/Index | MS- | 07/30/2024 | 07/30/2025 | 3,382,000 | 3,382,000 | 5436 | 79,815 | | | 79,815 | | 39,609 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408522 | | N/A | Equity/Index | JPM- | 11/13/2024 | 11/13/2025 | 5,100,000 | 5,100,000 | 5985 | 127,500 | | | 127,500 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501883 | | N/A | Equity/Index | BMO- | 01/30/2025 | 01/30/2026 | 413,000 | 413,000 | 6071 | | 14,372 | | 14,372 | | 4,567 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504197 | | N/A | Equity/Index | BMO- | 02/27/2025 | 02/27/2026 | 233,000 | 233,000 | 5862 | | 6,897 | | 6,897 | | 4,991 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509242 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/06/2026 | 1,763,000 | 1,763,000 | 5607 | | 33,321 | | 33,321 | | 84,895 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2507186 | | N/A | Equity/Index | BMO- | 04/10/2025 | 04/10/2026 | 912,000 | 912,000 | 5268 | | 11,309 | | 11,309 | | 42,803 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502642 | | N/A | Equity/Index | BMO- | 02/07/2025 | 02/06/2026 | 937,000 | 937,000 | 6026 | | 22,207 | | 22,207 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503848 | | N/A | Equity/Index | MS- | 02/21/2025 | 02/20/2026 | 311,000 | 311,000 | 6013 | | 6,407 | | 6,407 | | 48 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506523 | | N/A | Equity/Index | BMO- | 04/01/2025 | 04/01/2026 | 1,154,000 | 1,154,000 | 5633 | | 18,349 | | 18,349 | | 43,805 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512666 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/18/2026 | 1,268,000 | 1,268,000 | 5968 | | 37,913 | | 37,913 | | 53,743 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504367 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/27/2026 | 703,000 | 703,000 | 5955 | | 12,021 | | 12,021 | | 7,469 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503580 | | N/A | Equity/Index | JFS- | 02/19/2025 | 02/03/2026 | 1,202,181 | 1,202,181 | 5995 | | 38,037 | | 38,037 | | 5,272 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407157 | | N/A | Equity/Index | JPM- | 10/11/2024 | 10/10/2025 | 3,382,000 | 3,382,000 | 5815 | 87,256 | | | 87,256 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511055 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/16/2026 | 152,000 | 152,000 | 5276 | | 10,579 | | 10,579 | | 14,008 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513189 | | N/A | Equity/Index | JPM- | 06/27/2025 | 06/26/2026 | 1,280,000 | 1,280,000 | 6173 | | 35,840 | | 35,840 | | 46,339 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509226 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/14/2026 | 151,346 | 151,346 | 5406 | | 6,917 | | 6,917 | | 11,111 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502930 | | N/A | Equity/Index | BMO- | 02/11/2025 | 02/11/2026 | 357,000 | 357,000 | 6069 | | 9,353 | | 9,353 | | 590 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506018 | | N/A | Equity/Index | JFS- | 03/24/2025 | 03/24/2026 | 3,136,000 | 3,136,000 | 5768 | | 52,058 | | 52,058 | | 54,979 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506994 | | N/A | Equity/Index | BMO- | 04/08/2025 | 04/08/2026 | 198,000 | 198,000 | 4983 | | 1,940 | | 1,940 | | 8,488 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405959 | | N/A | Equity/Index | BMO- | 09/06/2024 | 09/05/2025 | 6,300,000 | 6,300,000 | 5408 | 150,570 | | | 150,570 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508664 | | N/A | Equity/Index | UBS- | 04/28/2025 | 04/28/2026 | 352,000 | 352,000 | 5529 | | 6,582 | | 6,582 | | 17,647 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409388 | | N/A | Equity/Index | JFS- | 11/29/2024 | 11/28/2025 | 2,800,000 | 2,800,000 | 6032 | 78,960 | | | 78,960 | | 7,347 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507434 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/10/2026 | 364,000 | 364,000 | 5363 | | 3,604 | | 3,604 | | 15,209 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505416 | | N/A | Equity/Index | JPM- | 03/14/2025 | 03/13/2026 | 1,112,000 | 1,112,000 | 5639 | | 14,011 | | 14,011 | | 20,647 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409360 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/26/2025 | 464,944 | 464,944 | 6022 | 12,786 | | | 12,786 | | 1,655 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503857 | | N/A | Equity/Index | MS- | 02/21/2025 | 02/23/2026 | 1,028,000 | 1,028,000 | 6013 | | 26,522 | | 26,522 | | 3,085 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509227 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/14/2026 | 162,031 | 162,031 | 5406 | | 7,777 | | 7,777 | | 12,371 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511041 | | N/A | Equity/Index | BMO- | 05/27/2025 | 03/31/2026 | 192,000 | 192,000 | 5612 | | 7,238 | | 7,238 | | 10,358 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501726 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/02/2025 | 586,440 | 586,440 | 6047 | | 12,081 | | 12,081 | | 4,363 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409585 | | N/A | Equity/Index | JFS- | 12/04/2024 | 12/04/2025 | 4,000,000 | 4,000,000 | 6086 | 111,600 | | | 111,600 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407602 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 3,200,000 | 3,200,000 | 5808 | 81,920 | | | 81,920 | | 16,933 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510192 | | N/A | Equity/Index | JFS- | 05/16/2025 | 05/15/2026 | 2,738,000 | 2,738,000 | 5958 | | 61,331 | | 61,331 | | 103,134 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512920 | | N/A | Equity/Index | MS- | 06/24/2025 | 06/24/2026 | 567,000 | 567,000 | 6092 | | 17,350 | | 17,350 | | 23,627 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501735 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/19/2025 | 239,761 | 239,761 | 5931 | | 7,768 | | 7,768 | | 10 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503616 | | N/A | Equity/Index | BMO- | 02/20/2025 | 02/20/2026 | 507,000 | 507,000 | 6118 | | 12,067 | | 12,067 | | 1 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511032 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/08/2026 | 141,000 | 141,000 | 5664 | | 4,385 | | 4,385 | | 6,768 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407801 | | N/A | Equity/Index | JFS- | 10/30/2024 | 08/22/2025 | 401,710 | 401,710 | 5571 | 17,282 | | | 17,282 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506780 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 718,000 | 718,000 | 5074 | | 16,873 | | 16,873 | | 50,924 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2511057 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/17/2026 | 173,000 | 173,000 | 5283 | | 5,484 | | 5,484 | | 8,545 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507932 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/17/2026 | 1,043,000 | 1,043,000 | 5283 | | 13,768 | | 13,768 | | 42,021 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404140 | | N/A | Equity/Index | JFS- | 07/05/2024 | 07/03/2025 | 4,770,000 | 4,770,000 | 5567 | 133,083 | | | 133,083 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506428 | | N/A | Equity/Index | JFS- | 03/28/2025 | 03/03/2026 | 199,298 | 199,298 | 5850 | | 1,772 | | 1,772 | | 2,237 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405889 | | N/A | Equity/Index | BMO- | 09/03/2024 | 09/03/2025 | 5,073,000 | 5,073,000 | 5529 | 124,289 | | | 124,289 | | 19,238 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509221 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/10/2026 | 162,925 | 162,925 | 5268 | | 3,144 | | 3,144 | | 7,366 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504372 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/27/2026 | 2,078,000 | 2,078,000 | 5955 | | 48,625 | | 48,625 | | 30,650 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513124 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/01/2026 | 180,962 | 180,962 | 5912 | | 6,732 | | 6,732 | | 8,116 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511654 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/22/2026 | 133,535 | 133,535 | 5803 | | 4,467 | | 4,467 | | 5,837 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505120 | | N/A | Equity/Index | JPM- | 03/11/2025 | 03/11/2026 | 655,000 | 655,000 | 5572 | | 13,559 | | 13,559 | | 21,229 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509223 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/10/2026 | 149,879 | 149,879 | 5363 | | 3,177 | | 3,177 | | 7,305 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2410808 | | N/A | Equity/Index | BMO- | 12/20/2024 | 12/19/2025 | 3,290,367 | 3,290,367 | 5931 | 84,891 | | | 84,891 | | 27 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502963 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/30/2026 | 490,220 | 490,220 | 6041 | | 11,667 | | 11,667 | | 2,561 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506224 | | N/A | Equity/Index | BMO- | 03/27/2025 | 03/27/2026 | 2,043,000 | 2,043,000 | 5693 | | 33,914 | | 33,914 | | 51,317 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407360 | | N/A | Equity/Index | JFS- | 10/18/2024 | 10/17/2025 | 3,100,000 | 3,100,000 | 5865 | 81,220 | | | 81,220 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509184 | | N/A | Equity/Index | BMO- | 05/05/2025 | 05/05/2026 | 556,000 | 556,000 | 5650 | | 10,786 | | 10,786 | | 27,067 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509225 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/14/2026 | 115,488 | 115,488 | 5406 | | 2,887 | | 2,887 | | 6,210 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503290 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/13/2026 | 504,000 | 504,000 | 6115 | | 10,382 | | 10,382 | | 76 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407803 | | N/A | Equity/Index | JFS- | 10/30/2024 | 09/12/2025 | 216,953 | 216,953 | 5626 | 7,244 | | | 7,244 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510561 | | N/A | Equity/Index | BMO- | 05/21/2025 | 05/21/2026 | 4,686,000 | 4,686,000 | 5845 | | 106,841 | | 106,841 | | 210,622 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406037 | | N/A | Equity/Index | BMO- | 09/09/2024 | 09/09/2025 | 4,300,000 | 4,300,000 | 5471 | 97,180 | | | 97,180 | | 41,603 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507617 | | N/A | Equity/Index | CITI- | 04/14/2025 | 04/14/2026 | 2,676,000 | 2,676,000 | 5406 | | 35,323 | | 35,323 | | 121,502 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405754 | | N/A | Equity/Index | BMO- | 08/29/2024 | 08/29/2025 | 5,500,000 | 5,500,000 | 5592 | 139,700 | | | 139,700 | | 100,931 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501748 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/05/2025 | 281,451 | 281,451 | 6090 | | 5,798 | | 5,798 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409959 | | N/A | Equity/Index | CITI- | 12/06/2024 | 12/08/2025 | 2,280,000 | 2,280,000 | 6090 | 62,244 | | | 62,244 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509183 | | N/A | Equity/Index | BMO- | 05/05/2025 | 05/05/2026 | 2,752,000 | 2,752,000 | 5650 | | 38,803 | | 38,803 | | 110,131 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407517 | | N/A | Equity/Index | CITI- | 10/24/2024 | 10/24/2025 | 5,696,000 | 5,696,000 | 5810 | 148,666 | | | 148,666 | | 45,542 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404339 | | N/A | Equity/Index | JFS- | 07/12/2024 | 07/11/2025 | 3,300,000 | 3,300,000 | 5615 | 83,820 | | | 83,820 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511046 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/02/2026 | 155,000 | 155,000 | 5671 | | 3,798 | | 3,798 | | 6,358 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502528 | | N/A | Equity/Index | JFS- | 02/06/2025 | 02/06/2026 | 472,000 | 472,000 | 6084 | | 15,906 | | 15,906 | | 30 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511607 | | N/A | Equity/Index | BMO- | 06/05/2025 | 06/05/2026 | 2,231,000 | 2,231,000 | 5939 | | 66,261 | | 66,261 | | 103,720 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407805 | | N/A | Equity/Index | JFS- | 10/30/2024 | 09/18/2025 | 311,973 | 311,973 | 5618 | 10,414 | | | 10,414 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505318 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/13/2026 | 120,809 | 120,809 | 6115 | | 266 | | 266 | | 88 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504375 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/27/2026 | 554,000 | 554,000 | 5955 | | 11,800 | | 11,800 | | 5,443 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2510849 | | N/A | Equity/Index | BMO- | 05/23/2025 | 05/26/2026 | 1,717,000 | 1,717,000 | 5803 | | 36,400 | | 36,400 | | 71,525 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512829 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/23/2026 | 613,000 | 613,000 | 6025 | | 18,267 | | 18,267 | | 22,546 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505670 | | N/A | Equity/Index | BMO- | 03/18/2025 | 03/18/2026 | 3,001,000 | 3,001,000 | 5615 | | 46,516 | | 46,516 | | 28,304 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406084 | | N/A | Equity/Index | BMO- | 09/10/2024 | 09/10/2025 | 4,272,000 | 4,272,000 | 5496 | 99,110 | | | 99,110 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503294 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/13/2026 | 2,690,000 | 2,690,000 | 6115 | | 70,747 | | 70,747 | | 133 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504580 | | N/A | Equity/Index | BMO- | 03/03/2025 | 03/03/2026 | 928,000 | 928,000 | 5850 | | 22,272 | | 22,272 | | 13,483 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502378 | | N/A | Equity/Index | CITI- | 02/04/2025 | 02/04/2026 | 1,522,000 | 1,522,000 | 6038 | | 30,744 | | 30,744 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504021 | | N/A | Equity/Index | BMO- | 02/25/2025 | 02/25/2026 | 502,000 | 502,000 | 5955 | | 10,994 | | 10,994 | | 5,357 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409095 | | N/A | Equity/Index | MS- | 11/22/2024 | 10/15/2025 | 542,277 | 542,277 | 5815 | 18,817 | | | 18,817 | | 73 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508700 | | N/A | Equity/Index | JFS- | 04/28/2025 | 03/23/2026 | 199,422 | 199,422 | 5668 | | 2,238 | | 2,238 | | 5,487 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407603 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/27/2025 | 3,000,000 | 3,000,000 | 5808 | 76,800 | | | 76,800 | | 21,373 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512919 | | N/A | Equity/Index | MS- | 06/24/2025 | 06/24/2026 | 584,000 | 584,000 | 6092 | | 15,593 | | 15,593 | | 20,956 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512554 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/18/2026 | 210,000 | 210,000 | 5981 | | 8,043 | | 8,043 | | 9,910 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504786 | | N/A | Equity/Index | BMO- | 03/06/2025 | 03/06/2026 | 984,000 | 984,000 | 5739 | | 12,792 | | 12,792 | | 429 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409098 | | N/A | Equity/Index | MS- | 11/22/2024 | 10/29/2025 | 612,790 | 612,790 | 5833 | 19,058 | | | 19,058 | | 3,854 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511655 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/22/2026 | 218,196 | 218,196 | 5803 | | 6,064 | | 6,064 | | 9,320 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503285 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/17/2026 | 509,000 | 509,000 | 6115 | | 9,875 | | 9,875 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505422 | | N/A | Equity/Index | JPM- | 03/14/2025 | 03/16/2026 | 3,781,000 | 3,781,000 | 5639 | | 58,227 | | 58,227 | | 43,105 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511643 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/13/2026 | 506,161 | 506,161 | 5887 | | 13,970 | | 13,970 | | 23,810 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506017 | | N/A | Equity/Index | JFS- | 03/24/2025 | 03/24/2026 | 514,000 | 514,000 | 5768 | | 7,042 | | 7,042 | | 7,298 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409092 | | N/A | Equity/Index | MS- | 11/22/2024 | 09/30/2025 | 511,500 | 511,500 | 5762 | 18,772 | | | 18,772 | | 2,270 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504616 | | N/A | Equity/Index | BMO- | 03/04/2025 | 03/04/2026 | 915,000 | 915,000 | 5778 | | 14,366 | | 14,366 | | 600 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501731 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/15/2025 | 851,666 | 851,666 | 6051 | | 19,588 | | 19,588 | | 482 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2411445 | | N/A | Equity/Index | UBS- | 12/30/2024 | 12/30/2025 | 7,371,000 | 7,371,000 | 5907 | 187,961 | | | 187,961 | | 76,664 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502525 | | N/A | Equity/Index | JFS- | 02/06/2025 | 02/06/2026 | 439,000 | 439,000 | 6084 | | 9,658 | | 9,658 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506349 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/27/2026 | 1,209,000 | 1,209,000 | 5581 | | 18,740 | | 18,740 | | 46,376 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508440 | | N/A | Equity/Index | JFS- | 04/25/2025 | 04/24/2026 | 1,439,000 | 1,439,000 | 5525 | | 19,858 | | 19,858 | | 64,211 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509600 | | N/A | Equity/Index | UBS- | 05/09/2025 | 05/08/2026 | 1,249,000 | 1,249,000 | 5660 | | 23,981 | | 23,981 | | 56,834 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405812 | | N/A | Equity/Index | JFS- | 08/30/2024 | 08/29/2025 | 3,650,000 | 3,650,000 | 5648 | 92,710 | | | 92,710 | | 26,103 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406631 | | N/A | Equity/Index | BMO- | 09/27/2024 | 09/26/2025 | 4,500,000 | 4,500,000 | 5738 | 114,300 | | | 114,300 | | 43,821 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506185 | | N/A | Equity/Index | CITI- | 03/26/2025 | 03/26/2026 | 4,156,000 | 4,156,000 | 5712 | | 71,068 | | 71,068 | | 100,123 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509047 | | N/A | Equity/Index | BMO- | 05/02/2025 | 05/01/2026 | 3,182,000 | 3,182,000 | 5687 | | 45,184 | | 45,184 | | 127,134 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502645 | | N/A | Equity/Index | BMO- | 02/07/2025 | 02/06/2026 | 1,018,000 | 1,018,000 | 6026 | | 24,025 | | 24,025 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510605 | | N/A | Equity/Index | BMO- | 05/22/2025 | 05/22/2026 | 201,000 | 201,000 | 5842 | | 5,367 | | 5,367 | | 10,274 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2503287 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/13/2026 | 821,000 | 821,000 | 6115 | | 19,704 | | 19,704 | | 733 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513135 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/12/2026 | 102,905 | 102,905 | 6045 | | 6,288 | | 6,288 | | 6,628 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501745 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/04/2025 | 713,631 | 713,631 | 6086 | | 16,628 | | 16,628 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409097 | | N/A | Equity/Index | MS- | 11/22/2024 | 10/28/2025 | 670,412 | 670,412 | 5824 | 20,448 | | | 20,448 | | 3,744 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502180 | | N/A | Equity/Index | UBS- | 01/31/2025 | 01/30/2026 | 408,260 | 408,260 | 6041 | | 10,411 | | 10,411 | | 3,980 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506995 | | N/A | Equity/Index | BMO- | 04/08/2025 | 04/08/2026 | 1,676,000 | 1,676,000 | 4983 | | 18,771 | | 18,771 | | 77,776 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503853 | | N/A | Equity/Index | MS- | 02/21/2025 | 02/20/2026 | 378,000 | 378,000 | 6013 | | 11,642 | | 11,642 | | 135 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502648 | | N/A | Equity/Index | BMO- | 02/07/2025 | 02/09/2026 | 3,094,000 | 3,094,000 | 6026 | | 76,731 | | 76,731 | | 17,736 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406632 | | N/A | Equity/Index | BMO- | 09/27/2024 | 09/26/2025 | 3,200,000 | 3,200,000 | 5738 | 81,280 | | | 81,280 | | 37,966 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501278 | | N/A | Equity/Index | JPM- | 01/22/2025 | 01/22/2026 | 5,350,000 | 5,350,000 | 6086 | | 117,700 | | 117,700 | | 7 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2411253 | | N/A | Equity/Index | MS- | 12/27/2024 | 12/29/2025 | 3,180,000 | 3,180,000 | 5971 | 82,998 | | | 82,998 | | 28,709 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407816 | | N/A | Equity/Index | JFS- | 10/30/2024 | 10/22/2025 | 478,178 | 478,178 | 5851 | 12,437 | | | 12,437 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405915 | | N/A | Equity/Index | BMO- | 09/04/2024 | 09/04/2025 | 4,100,000 | 4,100,000 | 5520 | 97,990 | | | 97,990 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507930 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/17/2026 | 543,000 | 543,000 | 5283 | | 11,620 | | 11,620 | | 28,839 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506427 | | N/A | Equity/Index | JFS- | 03/28/2025 | 03/02/2026 | 1,626,465 | 1,626,465 | 5955 | | 7,677 | | 7,677 | | 26,270 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501830 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/29/2026 | 624,000 | 624,000 | 6039 | | 15,475 | | 15,475 | | 4,708 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513354 | | N/A | Equity/Index | MS- | 06/30/2025 | 06/30/2026 | 228,000 | 228,000 | 6205 | | 7,912 | | 7,912 | | 9,070 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404724 | | N/A | Equity/Index | BMO- | 07/25/2024 | 07/25/2025 | 4,700,000 | 4,700,000 | 5399 | 109,040 | | | 109,040 | | 129,970 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511034 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/08/2026 | 128,000 | 128,000 | 5664 | | 8,640 | | 8,640 | | 11,057 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513188 | | N/A | Equity/Index | JPM- | 06/27/2025 | 06/26/2026 | 1,201,000 | 1,201,000 | 6173 | | 31,226 | | 31,226 | | 41,662 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511021 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/29/2026 | 106,000 | 106,000 | 5561 | | 6,943 | | 6,943 | | 9,124 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508335 | | N/A | Equity/Index | BMO- | 04/24/2025 | 04/24/2026 | 689,000 | 689,000 | 5485 | | 13,201 | | 13,201 | | 38,133 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406170 | | N/A | Equity/Index | JFS- | 09/13/2024 | 09/12/2025 | 5,160,000 | 5,160,000 | 5626 | 124,356 | | | 124,356 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513353 | | N/A | Equity/Index | MS- | 06/30/2025 | 06/30/2026 | 652,000 | 652,000 | 6205 | | 19,625 | | 19,625 | | 23,783 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500983 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 5,700,000 | 5,700,000 | 5997 | | 129,390 | | 129,390 | | 36 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409347 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/07/2025 | 756,194 | 756,194 | 5973 | 20,644 | | | 20,644 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506346 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/27/2026 | 284,000 | 284,000 | 5581 | | 3,607 | | 3,607 | | 9,634 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502929 | | N/A | Equity/Index | BMO- | 02/11/2025 | 02/11/2026 | 1,331,000 | 1,331,000 | 6069 | | 33,408 | | 33,408 | | 1,783 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506490 | | N/A | Equity/Index | BMO- | 03/31/2025 | 03/31/2026 | 287,000 | 287,000 | 5612 | | 7,290 | | 7,290 | | 14,362 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503977 | | N/A | Equity/Index | BMO- | 02/24/2025 | 02/24/2026 | 436,000 | 436,000 | 5983 | | 8,240 | | 8,240 | | 2,075 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406455 | | N/A | Equity/Index | BMO- | 09/23/2024 | 09/23/2025 | 8,100,000 | 8,100,000 | 5719 | 204,120 | | | 204,120 | | 10,510 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505898 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/20/2026 | 221,000 | 221,000 | 5668 | | 5,879 | | 5,879 | | 5,095 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405388 | | N/A | Equity/Index | BMO- | 08/16/2024 | 08/18/2025 | 3,500,000 | 3,500,000 | 5554 | 84,893 | | | 84,893 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512552 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/18/2026 | 1,394,000 | 1,394,000 | 5981 | | 39,171 | | 39,171 | | 57,002 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2511049 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/14/2026 | 121,000 | 121,000 | 5406 | | 3,848 | | 3,848 | | 6,507 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405081 | | N/A | Equity/Index | BMO- | 08/07/2024 | 08/07/2025 | 5,800,000 | 5,800,000 | 5200 | 121,800 | | | 121,800 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511015 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/20/2026 | 169,000 | 169,000 | 5283 | | 5,104 | | 5,104 | | 8,062 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404309 | | N/A | Equity/Index | MS- | 07/11/2024 | 07/11/2025 | 4,680,000 | 4,680,000 | 5585 | 120,744 | | | 120,744 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407815 | | N/A | Equity/Index | JFS- | 10/30/2024 | 10/21/2025 | 908,257 | 908,257 | 5854 | 24,087 | | | 24,087 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511023 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/01/2026 | 241,000 | 241,000 | 5604 | | 8,965 | | 8,965 | | 13,459 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405813 | | N/A | Equity/Index | JFS- | 08/30/2024 | 08/29/2025 | 2,047,000 | 2,047,000 | 5648 | 51,994 | | | 51,994 | | 1,924 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502303 | | N/A | Equity/Index | JFS- | 02/03/2025 | 02/03/2026 | 316,000 | 316,000 | 5995 | | 5,404 | | 5,404 | | 411 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408623 | | N/A | Equity/Index | JPM- | 11/15/2024 | 11/14/2025 | 2,400,000 | 2,400,000 | 5871 | 61,920 | | | 61,920 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2410127 | | N/A | Equity/Index | BMO- | 12/10/2024 | 12/10/2025 | 6,400,000 | 6,400,000 | 6035 | 168,960 | | | 168,960 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404461 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/16/2025 | 7,000,000 | 7,000,000 | 5667 | 174,300 | | | 174,300 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513035 | | N/A | Equity/Index | MS- | 06/25/2025 | 06/25/2026 | 1,497,000 | 1,497,000 | 6092 | | 43,114 | | 43,114 | | 57,719 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513094 | | N/A | Equity/Index | MS- | 06/26/2025 | 06/26/2026 | 680,000 | 680,000 | 6141 | | 18,156 | | 18,156 | | 23,322 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511647 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/15/2026 | 192,981 | 192,981 | 5958 | | 4,778 | | 4,778 | | 8,365 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508876 | | N/A | Equity/Index | CITI- | 05/01/2025 | 05/01/2026 | 1,610,000 | 1,610,000 | 5604 | | 22,057 | | 22,057 | | 64,466 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509050 | | N/A | Equity/Index | BMO- | 05/02/2025 | 05/01/2026 | 1,042,000 | 1,042,000 | 5687 | | 15,630 | | 15,630 | | 43,184 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501729 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/12/2025 | 298,186 | 298,186 | 6051 | | 4,920 | | 4,920 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508761 | | N/A | Equity/Index | CITI- | 04/29/2025 | 04/29/2026 | 1,371,000 | 1,371,000 | 5561 | | 18,646 | | 18,646 | | 56,057 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507665 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/15/2026 | 2,205,000 | 2,205,000 | 5397 | | 27,122 | | 27,122 | | 94,264 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408473 | | N/A | Equity/Index | JFS- | 11/12/2024 | 11/12/2025 | 4,640,000 | 4,640,000 | 5984 | 115,536 | | | 115,536 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509438 | | N/A | Equity/Index | JFS- | 05/08/2025 | 05/08/2026 | 454,000 | 454,000 | 5664 | | 6,492 | | 6,492 | | 18,112 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513193 | | N/A | Equity/Index | JPM- | 06/27/2025 | 06/29/2026 | 493,000 | 493,000 | 6173 | | 14,839 | | 14,839 | | 18,585 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406171 | | N/A | Equity/Index | JFS- | 09/13/2024 | 09/12/2025 | 3,560,000 | 3,560,000 | 5626 | 85,796 | | | 85,796 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513130 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/05/2026 | 166,039 | 166,039 | 5939 | | 5,512 | | 5,512 | | 6,892 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509052 | | N/A | Equity/Index | BMO- | 05/02/2025 | 05/01/2026 | 453,000 | 453,000 | 5687 | | 6,795 | | 6,795 | | 18,666 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513123 | | N/A | Equity/Index | BMO- | 06/26/2025 | 05/28/2026 | 110,359 | 110,359 | 5889 | | 3,675 | | 3,675 | | 4,741 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506996 | | N/A | Equity/Index | BMO- | 04/08/2025 | 04/08/2026 | 1,430,000 | 1,430,000 | 4983 | | 17,017 | | 17,017 | | 68,869 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504368 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/27/2026 | 371,000 | 371,000 | 5955 | | 6,344 | | 6,344 | | 2,426 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511975 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/10/2026 | 684,000 | 684,000 | 6039 | | 20,725 | | 20,725 | | 29,387 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2410216 | | N/A | Equity/Index | UBS- | 12/11/2024 | 12/11/2025 | 5,100,000 | 5,100,000 | 6084 | 134,130 | | | 134,130 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511642 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/01/2026 | 241,773 | 241,773 | 5604 | | 9,311 | | 9,311 | | 13,502 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501744 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/30/2025 | 351,269 | 351,269 | 5907 | | 11,030 | | 11,030 | | 3,192 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509602 | | N/A | Equity/Index | UBS- | 05/09/2025 | 05/11/2026 | 1,410,000 | 1,410,000 | 5660 | | 21,009 | | 21,009 | | 54,842 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507147 | | N/A | Equity/Index | BMO- | 04/09/2025 | 04/09/2026 | 2,334,000 | 2,334,000 | 5457 | | 25,207 | | 25,207 | | 111,947 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2407807 | | N/A | Equity/Index | JFS- | 10/30/2024 | 09/19/2025 | 755,891 | 755,891 | 5703 | 25,988 | | | 25,988 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408281 | | N/A | Equity/Index | JPM- | 11/08/2024 | 11/07/2025 | 5,100,000 | 5,100,000 | 5996 | 127,500 | | | 127,500 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511056 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/17/2026 | 148,000 | 148,000 | 5283 | | 3,286 | | 3,286 | | 5,761 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503577 | | N/A | Equity/Index | JFS- | 02/19/2025 | 02/03/2026 | 315,201 | 315,201 | 5995 | | 10,383 | | 10,383 | | 1,590 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512665 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/18/2026 | 1,548,000 | 1,548,000 | 5968 | | 46,285 | | 46,285 | | 66,332 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506779 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 438,000 | 438,000 | 5074 | | 6,176 | | 6,176 | | 22,577 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500077 | | N/A | Equity/Index | MS- | 01/03/2025 | 01/02/2026 | 4,200,000 | 4,200,000 | 5942 | | 108,360 | | 108,360 | | 25,598 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503852 | | N/A | Equity/Index | MS- | 02/21/2025 | 02/20/2026 | 550,000 | 550,000 | 6013 | | 14,190 | | 14,190 | | 22 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501740 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/26/2025 | 442,394 | 442,394 | 6038 | | 10,662 | | 10,662 | | 1,512 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502957 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/23/2026 | 540,846 | 540,846 | 6101 | | 11,412 | | 11,412 | | 678 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502643 | | N/A | Equity/Index | BMO- | 02/07/2025 | 02/06/2026 | 684,000 | 684,000 | 6026 | | 16,963 | | 16,963 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511646 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/15/2026 | 204,337 | 204,337 | 5917 | | 10,891 | | 10,891 | | 13,955 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406145 | | N/A | Equity/Index | JFS- | 09/12/2024 | 09/12/2025 | 5,607,000 | 5,607,000 | 5596 | 136,250 | | | 136,250 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2411252 | | N/A | Equity/Index | MS- | 12/27/2024 | 12/26/2025 | 3,540,000 | 3,540,000 | 5971 | 92,040 | | | 92,040 | | 24,933 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508824 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/30/2026 | 1,762,000 | 1,762,000 | 5569 | | 22,906 | | 22,906 | | 70,080 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503979 | | N/A | Equity/Index | BMO- | 02/24/2025 | 02/24/2026 | 950,000 | 950,000 | 5983 | | 23,180 | | 23,180 | | 8,159 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505669 | | N/A | Equity/Index | BMO- | 03/18/2025 | 03/18/2026 | 2,340,000 | 2,340,000 | 5615 | | 29,718 | | 29,718 | | 19,450 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509213 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/02/2026 | 106,993 | 106,993 | 5671 | | 2,739 | | 2,739 | | 6,040 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511652 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/22/2026 | 102,613 | 102,613 | 5842 | | 2,997 | | 2,997 | | 4,866 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508665 | | N/A | Equity/Index | UBS- | 04/28/2025 | 04/28/2026 | 280,000 | 280,000 | 5529 | | 7,644 | | 7,644 | | 18,043 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406384 | | N/A | Equity/Index | JPM- | 09/20/2024 | 09/19/2025 | 4,300,000 | 4,300,000 | 5703 | 108,360 | | | 108,360 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504615 | | N/A | Equity/Index | BMO- | 03/04/2025 | 03/04/2026 | 601,000 | 601,000 | 5778 | | 7,753 | | 7,753 | | 94 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501826 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/29/2026 | 771,000 | 771,000 | 6039 | | 13,184 | | 13,184 | | 2,304 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511030 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/06/2026 | 172,000 | 172,000 | 5607 | | 6,312 | | 6,312 | | 9,424 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505314 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/11/2026 | 105,386 | 105,386 | 6069 | | 232 | | 232 | | 42 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507438 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/10/2026 | 1,162,000 | 1,162,000 | 5363 | | 14,060 | | 14,060 | | 54,640 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513185 | | N/A | Equity/Index | JPM- | 06/27/2025 | 06/26/2026 | 1,068,000 | 1,068,000 | 6173 | | 27,768 | | 27,768 | | 37,074 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512146 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 780,000 | 780,000 | 6045 | | 20,514 | | 20,514 | | 30,353 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506776 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/06/2026 | 260,000 | 260,000 | 5074 | | 2,860 | | 2,860 | | 11,442 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502380 | | N/A | Equity/Index | CITI- | 02/04/2025 | 02/04/2026 | 322,000 | 322,000 | 6038 | | 8,308 | | 8,308 | | 2 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505892 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/20/2026 | 1,053,000 | 1,053,000 | 5668 | | 13,584 | | 13,584 | | 9,198 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511228 | | N/A | Equity/Index | JFS- | 05/30/2025 | 06/01/2026 | 2,112,000 | 2,112,000 | 5912 | | 47,731 | | 47,731 | | 83,601 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504790 | | N/A | Equity/Index | BMO- | 03/06/2025 | 03/06/2026 | 1,226,000 | 1,226,000 | 5739 | | 26,727 | | 26,727 | | 4,718 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508706 | | N/A | Equity/Index | JFS- | 04/28/2025 | 03/27/2026 | 160,672 | 160,672 | 5581 | | 3,074 | | 3,074 | | 8,652 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2505419 | | N/A | Equity/Index | JPM- | 03/14/2025 | 03/13/2026 | 2,691,000 | 2,691,000 | 5639 | | 41,441 | | 41,441 | | 60,417 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511095 | | N/A | Equity/Index | UBS- | 05/28/2025 | 05/28/2026 | 4,086,000 | 4,086,000 | 5889 | | 92,752 | | 92,752 | | 166,402 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509224 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/13/2026 | 261,817 | 261,817 | 5363 | | 8,116 | | 8,116 | | 16,120 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511711 | | N/A | Equity/Index | JPM- | 06/06/2025 | 06/08/2026 | 221,000 | 221,000 | 6000 | | 6,763 | | 6,763 | | 8,794 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500207 | | N/A | Equity/Index | MS- | 01/03/2025 | 11/05/2025 | 675,286 | 675,286 | 5783 | | 16,207 | | 16,207 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504110 | | N/A | Equity/Index | BMO- | 02/26/2025 | 02/26/2026 | 1,618,000 | 1,618,000 | 5956 | | 38,023 | | 38,023 | | 17,546 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505194 | | N/A | Equity/Index | CITI- | 03/12/2025 | 03/12/2026 | 3,897,000 | 3,897,000 | 5599 | | 58,455 | | 58,455 | | 83,949 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504810 | | N/A | Equity/Index | MS- | 03/06/2025 | 02/06/2026 | 944,250 | 944,250 | 6026 | | 7,648 | | 7,648 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500986 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/20/2026 | 6,900,000 | 6,900,000 | 5997 | | 156,630 | | 156,630 | | 23 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501828 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/29/2026 | 1,157,000 | 1,157,000 | 6039 | | 26,148 | | 26,148 | | 7,041 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405318 | | N/A | Equity/Index | JFS- | 08/15/2024 | 08/15/2025 | 6,000,000 | 6,000,000 | 5543 | 148,800 | | | 148,800 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504806 | | N/A | Equity/Index | MS- | 03/06/2025 | 02/04/2026 | 1,815,616 | 1,815,616 | 6038 | | 13,617 | | 13,617 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511017 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/27/2026 | 263,000 | 263,000 | 5525 | | 6,207 | | 6,207 | | 10,808 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503037 | | N/A | Equity/Index | JPM- | 02/12/2025 | 02/12/2026 | 1,153,000 | 1,153,000 | 6052 | | 28,940 | | 28,940 | | 1,850 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502948 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/09/2026 | 400,444 | 400,444 | 5827 | | 14,736 | | 14,736 | | 1,304 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504617 | | N/A | Equity/Index | BMO- | 03/04/2025 | 03/04/2026 | 1,100,000 | 1,100,000 | 5778 | | 22,660 | | 22,660 | | 2,578 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504193 | | N/A | Equity/Index | BMO- | 02/27/2025 | 02/27/2026 | 1,084,000 | 1,084,000 | 5862 | | 20,488 | | 20,488 | | 13,585 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511648 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/15/2026 | 146,621 | 146,621 | 5958 | | 4,022 | | 4,022 | | 6,135 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502951 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/16/2026 | 219,314 | 219,314 | 5997 | | 5,549 | | 5,549 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503493 | | N/A | Equity/Index | JPM- | 02/19/2025 | 02/19/2026 | 1,914,000 | 1,914,000 | 6144 | | 39,428 | | 39,428 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510193 | | N/A | Equity/Index | JFS- | 05/16/2025 | 05/15/2026 | 471,000 | 471,000 | 5958 | | 15,213 | | 15,213 | | 21,105 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512671 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/22/2026 | 934,000 | 934,000 | 5968 | | 27,927 | | 27,927 | | 39,407 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408778 | | N/A | Equity/Index | BMO- | 11/20/2024 | 11/20/2025 | 4,300,000 | 4,300,000 | 5917 | 110,080 | | | 110,080 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511973 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/10/2026 | 388,000 | 388,000 | 6039 | | 9,196 | | 9,196 | | 14,196 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512830 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/23/2026 | 1,744,000 | 1,744,000 | 6025 | | 48,309 | | 48,309 | | 68,594 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408709 | | N/A | Equity/Index | BMO- | 11/19/2024 | 11/19/2025 | 4,730,000 | 4,730,000 | 5917 | 124,872 | | | 124,872 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404966 | | N/A | Equity/Index | MS- | 08/02/2024 | 08/01/2025 | 3,600,000 | 3,600,000 | 5347 | 78,840 | | | 78,840 | | 62,153 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409533 | | N/A | Equity/Index | JFS- | 12/03/2024 | 12/03/2025 | 3,367,000 | 3,367,000 | 6050 | 94,276 | | | 94,276 | | 4,289 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504195 | | N/A | Equity/Index | BMO- | 02/27/2025 | 02/27/2026 | 593,000 | 593,000 | 5862 | | 13,698 | | 13,698 | | 8,793 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503978 | | N/A | Equity/Index | BMO- | 02/24/2025 | 02/24/2026 | 1,825,000 | 1,825,000 | 5983 | | 42,523 | | 42,523 | | 14,160 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409350 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/10/2025 | 411,819 | 411,819 | 5996 | 11,160 | | | 11,160 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404258 | | N/A | Equity/Index | BMO- | 07/10/2024 | 07/10/2025 | 4,700,000 | 4,700,000 | 5634 | 124,080 | | | 124,080 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511024 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/01/2026 | 149,000 | 149,000 | 5687 | | 3,457 | | 3,457 | | 5,953 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2502181 | | N/A | Equity/Index | UBS- | 01/31/2025 | 01/30/2026 | 874,920 | 874,920 | 6041 | | 18,723 | | 18,723 | | 4,747 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508144 | | N/A | Equity/Index | CITI- | 04/22/2025 | 04/22/2026 | 3,389,000 | 3,389,000 | 5288 | | 38,635 | | 38,635 | | 152,663 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503575 | | N/A | Equity/Index | JFS- | 02/19/2025 | 02/02/2026 | 190,662 | 190,662 | 6041 | | 6,086 | | 6,086 | | 2,743 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506781 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/06/2026 | 2,504,000 | 2,504,000 | 5074 | | 31,050 | | 31,050 | | 119,372 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513187 | | N/A | Equity/Index | JPM- | 06/27/2025 | 06/26/2026 | 1,466,000 | 1,466,000 | 6173 | | 44,127 | | 44,127 | | 55,246 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510850 | | N/A | Equity/Index | BMO- | 05/23/2025 | 05/26/2026 | 183,000 | 183,000 | 5803 | | 4,227 | | 4,227 | | 8,042 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409958 | | N/A | Equity/Index | CITI- | 12/06/2024 | 12/05/2025 | 2,180,000 | 2,180,000 | 6090 | 59,732 | | | 59,732 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501742 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/26/2025 | 488,786 | 488,786 | 5971 | | 15,348 | | 15,348 | | 4,305 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404567 | | N/A | Equity/Index | MS- | 07/19/2024 | 07/21/2025 | 4,539,000 | 4,539,000 | 5505 | 108,028 | | | 108,028 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502644 | | N/A | Equity/Index | BMO- | 02/07/2025 | 02/06/2026 | 570,000 | 570,000 | 6026 | | 11,571 | | 11,571 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405104 | | N/A | Equity/Index | BMO- | 08/08/2024 | 08/08/2025 | 5,350,000 | 5,350,000 | 5319 | 113,420 | | | 113,420 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505321 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/20/2026 | 121,628 | 121,628 | 6118 | | 341 | | 341 | | 1 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502176 | | N/A | Equity/Index | UBS- | 01/31/2025 | 01/30/2026 | 575,540 | 575,540 | 6041 | | 10,014 | | 10,014 | | 1,512 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511478 | | N/A | Equity/Index | BMO- | 06/03/2025 | 06/03/2026 | 2,767,000 | 2,767,000 | 5970 | | 62,811 | | 62,811 | | 108,333 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511022 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/01/2026 | 108,000 | 108,000 | 5604 | | 3,337 | | 3,337 | | 5,276 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2410462 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/16/2025 | 6,600,000 | 6,600,000 | 6074 | 170,940 | | | 170,940 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506105 | | N/A | Equity/Index | JPM- | 03/25/2025 | 03/25/2026 | 1,633,000 | 1,633,000 | 5777 | | 22,535 | | 22,535 | | 26,981 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510955 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/27/2026 | 3,449,000 | 3,449,000 | 5922 | | 74,498 | | 74,498 | | 140,630 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503576 | | N/A | Equity/Index | JFS- | 02/19/2025 | 02/02/2026 | 113,120 | 113,120 | 6041 | | 4,569 | | 4,569 | | 2,137 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512669 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/18/2026 | 1,206,000 | 1,206,000 | 5968 | | 33,647 | | 33,647 | | 49,020 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502305 | | N/A | Equity/Index | JFS- | 02/03/2025 | 02/03/2026 | 327,000 | 327,000 | 5995 | | 8,044 | | 8,044 | | 1,434 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508089 | | N/A | Equity/Index | BMO- | 04/21/2025 | 04/21/2026 | 202,000 | 202,000 | 5158 | | 2,000 | | 2,000 | | 8,403 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504370 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/27/2026 | 681,000 | 681,000 | 5955 | | 12,326 | | 12,326 | | 7,822 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405228 | | N/A | Equity/Index | JFS- | 08/12/2024 | 08/12/2025 | 5,400,000 | 5,400,000 | 5344 | 124,200 | | | 124,200 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511168 | | N/A | Equity/Index | CITI- | 05/29/2025 | 05/29/2026 | 340,000 | 340,000 | 5912 | | 9,486 | | 9,486 | | 15,657 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505325 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/20/2026 | 142,643 | 142,643 | 6013 | | 1,883 | | 1,883 | | 1,597 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407970 | | N/A | Equity/Index | CITI- | 11/04/2024 | 11/04/2025 | 6,400,000 | 6,400,000 | 5713 | 146,560 | | | 146,560 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512073 | | N/A | Equity/Index | MS- | 06/11/2025 | 06/11/2026 | 4,072,000 | 4,072,000 | 6022 | | 112,387 | | 112,387 | | 171,383 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507925 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/17/2026 | 5,053,000 | 5,053,000 | 5283 | | 62,657 | | 62,657 | | 196,681 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505738 | | N/A | Equity/Index | JPM- | 03/19/2025 | 03/19/2026 | 3,582,000 | 3,582,000 | 5675 | | 56,237 | | 56,237 | | 26,137 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511047 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/13/2026 | 138,000 | 138,000 | 5363 | | 3,367 | | 3,367 | | 6,326 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512456 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/17/2026 | 1,000,000 | 1,000,000 | 5983 | | 30,300 | | 30,300 | | 42,503 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512072 | | N/A | Equity/Index | MS- | 06/11/2025 | 06/11/2026 | 848,000 | 848,000 | 6022 | | 25,016 | | 25,016 | | 38,305 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509897 | | N/A | Equity/Index | UBS- | 05/13/2025 | 05/13/2026 | 5,602,000 | 5,602,000 | 5887 | | 122,684 | | 122,684 | | 252,155 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2410807 | | N/A | Equity/Index | BMO- | 12/20/2024 | 12/19/2025 | 3,930,160 | 3,930,160 | 5931 | 101,398 | | | 101,398 | | 410 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504023 | | N/A | Equity/Index | BMO- | 02/25/2025 | 02/25/2026 | 544,000 | 544,000 | 5955 | | 13,110 | | 13,110 | | 6,868 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405422 | | N/A | Equity/Index | JFS- | 08/19/2024 | 08/19/2025 | 6,141,000 | 6,141,000 | 5608 | 155,367 | | | 155,367 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504192 | | N/A | Equity/Index | BMO- | 02/27/2025 | 02/27/2026 | 1,318,000 | 1,318,000 | 5862 | | 23,460 | | 23,460 | | 15,279 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407758 | | N/A | Equity/Index | CITI- | 10/29/2024 | 10/29/2025 | 4,368,000 | 4,368,000 | 5833 | 112,258 | | | 112,258 | | 31,813 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511051 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/14/2026 | 161,000 | 161,000 | 5406 | | 9,258 | | 9,258 | | 12,293 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507441 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/10/2026 | 386,000 | 386,000 | 5363 | | 8,724 | | 8,724 | | 26,160 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511025 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/01/2026 | 115,000 | 115,000 | 5687 | | 3,485 | | 3,485 | | 5,599 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505539 | | N/A | Equity/Index | CITI- | 03/17/2025 | 03/17/2026 | 205,000 | 205,000 | 5675 | | 5,494 | | 5,494 | | 3,210 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511037 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/11/2026 | 175,000 | 175,000 | 5660 | | 6,230 | | 6,230 | | 9,077 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504690 | | N/A | Equity/Index | BMO- | 03/05/2025 | 03/05/2026 | 1,194,000 | 1,194,000 | 5843 | | 15,761 | | 15,761 | | 23 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508441 | | N/A | Equity/Index | JFS- | 04/25/2025 | 04/24/2026 | 197,000 | 197,000 | 5525 | | 3,605 | | 3,605 | | 10,358 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511043 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/10/2026 | 192,000 | 192,000 | 5268 | | 5,376 | | 5,376 | | 8,680 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509439 | | N/A | Equity/Index | JFS- | 05/08/2025 | 05/08/2026 | 2,246,000 | 2,246,000 | 5664 | | 42,225 | | 42,225 | | 104,856 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503496 | | N/A | Equity/Index | JPM- | 02/19/2025 | 02/19/2026 | 847,000 | 847,000 | 6144 | | 22,276 | | 22,276 | | 4 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509212 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/02/2026 | 144,305 | 144,305 | 5671 | | 2,309 | | 2,309 | | 5,919 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505806 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/20/2026 | 1,694,000 | 1,694,000 | 5663 | | 22,191 | | 22,191 | | 9,381 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504022 | | N/A | Equity/Index | BMO- | 02/25/2025 | 02/25/2026 | 243,000 | 243,000 | 5955 | | 5,589 | | 5,589 | | 2,827 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501749 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/08/2025 | 202,269 | 202,269 | 6090 | | 4,268 | | 4,268 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511709 | | N/A | Equity/Index | JPM- | 06/06/2025 | 06/05/2026 | 179,000 | 179,000 | 6000 | | 5,477 | | 5,477 | | 7,180 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502524 | | N/A | Equity/Index | JFS- | 02/06/2025 | 02/06/2026 | 449,000 | 449,000 | 6084 | | 9,429 | | 9,429 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506521 | | N/A | Equity/Index | BMO- | 04/01/2025 | 04/01/2026 | 854,000 | 854,000 | 5633 | | 10,504 | | 10,504 | | 27,497 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2411201 | | N/A | Equity/Index | UBS- | 12/26/2024 | 12/26/2025 | 3,549,000 | 3,549,000 | 6038 | 94,049 | | | 94,049 | | 13,584 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508703 | | N/A | Equity/Index | JFS- | 04/28/2025 | 03/27/2026 | 131,483 | 131,483 | 5581 | | 1,583 | | 1,583 | | 5,022 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511605 | | N/A | Equity/Index | BMO- | 06/05/2025 | 06/05/2026 | 2,698,000 | 2,698,000 | 5939 | | 61,245 | | 61,245 | | 106,326 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502955 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/22/2026 | 639,940 | 639,940 | 6086 | | 12,927 | | 12,927 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512828 | | N/A | Equity/Index | BMO- | 06/23/2025 | 06/23/2026 | 427,000 | 427,000 | 6025 | | 10,974 | | 10,974 | | 16,064 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406583 | | N/A | Equity/Index | MS- | 09/26/2024 | 09/26/2025 | 6,052,000 | 6,052,000 | 5745 | 154,326 | | | 154,326 | | 46,719 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509049 | | N/A | Equity/Index | BMO- | 05/02/2025 | 05/04/2026 | 1,208,000 | 1,208,000 | 5687 | | 17,154 | | 17,154 | | 48,124 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508090 | | N/A | Equity/Index | BMO- | 04/21/2025 | 04/21/2026 | 2,266,000 | 2,266,000 | 5158 | | 25,379 | | 25,379 | | 102,140 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502961 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/30/2026 | 644,078 | 644,078 | 6041 | | 16,102 | | 16,102 | | 4,855 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507927 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/17/2026 | 953,000 | 953,000 | 5283 | | 11,817 | | 11,817 | | 36,723 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408084 | | N/A | Equity/Index | JPM- | 11/05/2024 | 10/09/2025 | 319,413 | 319,413 | 5792 | 8,369 | | | 8,369 | | 2,086 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506488 | | N/A | Equity/Index | BMO- | 03/31/2025 | 03/31/2026 | 208,000 | 208,000 | 5612 | | 2,517 | | 2,517 | | 6,417 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2511653 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/22/2026 | 180,592 | 180,592 | 5803 | | 5,432 | | 5,432 | | 8,076 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405691 | | N/A | Equity/Index | JPM- | 08/27/2024 | 08/27/2025 | 3,560,000 | 3,560,000 | 5626 | 89,712 | | | 89,712 | | 51,199 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511033 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/08/2026 | 150,000 | 150,000 | 5664 | | 9,975 | | 9,975 | | 12,767 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408086 | | N/A | Equity/Index | JPM- | 11/05/2024 | 10/10/2025 | 258,196 | 258,196 | 5815 | 5,913 | | | 5,913 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508697 | | N/A | Equity/Index | JFS- | 04/28/2025 | 03/13/2026 | 108,448 | 108,448 | 5639 | | 707 | | 707 | | 2,120 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508702 | | N/A | Equity/Index | JFS- | 04/28/2025 | 03/27/2026 | 152,046 | 152,046 | 5693 | | 2,227 | | 2,227 | | 5,915 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502928 | | N/A | Equity/Index | BMO- | 02/11/2025 | 02/11/2026 | 551,000 | 551,000 | 6069 | | 13,279 | | 13,279 | | 581 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407808 | | N/A | Equity/Index | JFS- | 10/30/2024 | 09/19/2025 | 623,912 | 623,912 | 5703 | 21,070 | | | 21,070 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511052 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/15/2026 | 134,000 | 134,000 | 5397 | | 3,136 | | 3,136 | | 5,729 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407284 | | N/A | Equity/Index | CITI- | 10/17/2024 | 10/17/2025 | 6,230,000 | 6,230,000 | 5841 | 161,980 | | | 161,980 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405472 | | N/A | Equity/Index | JFS- | 08/20/2024 | 08/20/2025 | 2,581,000 | 2,581,000 | 5597 | 64,783 | | | 64,783 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511029 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/05/2026 | 194,000 | 194,000 | 5650 | | 4,501 | | 4,501 | | 7,764 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513134 | | N/A | Equity/Index | BMO- | 06/26/2025 | 05/28/2026 | 278,255 | 278,255 | 5889 | | 8,542 | | 8,542 | | 11,332 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509214 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/02/2026 | 100,392 | 100,392 | 5074 | | 1,707 | | 1,707 | | 4,441 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501882 | | N/A | Equity/Index | BMO- | 01/30/2025 | 01/30/2026 | 1,318,000 | 1,318,000 | 6071 | | 32,818 | | 32,818 | | 8,194 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501732 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/16/2025 | 1,029,508 | 1,029,508 | 6074 | | 22,443 | | 22,443 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406916 | | N/A | Equity/Index | BMO- | 10/07/2024 | 10/07/2025 | 3,000,000 | 3,000,000 | 5696 | 76,500 | | | 76,500 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506657 | | N/A | Equity/Index | BMO- | 04/03/2025 | 04/02/2026 | 1,109,000 | 1,109,000 | 5397 | | 15,748 | | 15,748 | | 54,765 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505195 | | N/A | Equity/Index | CITI- | 03/12/2025 | 03/12/2026 | 269,000 | 269,000 | 5599 | | 4,546 | | 4,546 | | 6,490 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501727 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/11/2025 | 961,195 | 961,195 | 6084 | | 15,571 | | 15,571 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2410362 | | N/A | Equity/Index | BMO- | 12/13/2024 | 12/12/2025 | 2,880,000 | 2,880,000 | 6051 | 76,896 | | | 76,896 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505324 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/20/2026 | 201,343 | 201,343 | 6013 | | 1,208 | | 1,208 | | 499 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505271 | | N/A | Equity/Index | JPM- | 03/13/2025 | 03/13/2026 | 1,578,000 | 1,578,000 | 5522 | | 19,567 | | 19,567 | | 38,911 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509597 | | N/A | Equity/Index | UBS- | 05/09/2025 | 05/08/2026 | 1,077,000 | 1,077,000 | 5660 | | 15,186 | | 15,186 | | 41,264 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511036 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/08/2026 | 137,000 | 137,000 | 5660 | | 5,713 | | 5,713 | | 7,916 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404619 | | N/A | Equity/Index | JFS- | 07/22/2024 | 07/22/2025 | 4,200,000 | 4,200,000 | 5564 | 99,960 | | | 99,960 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502178 | | N/A | Equity/Index | UBS- | 01/31/2025 | 01/30/2026 | 898,640 | 898,640 | 6041 | | 18,332 | | 18,332 | | 5,414 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502962 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/30/2026 | 480,114 | 480,114 | 6071 | | 10,466 | | 10,466 | | 1,634 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508283 | | N/A | Equity/Index | BMO- | 04/23/2025 | 04/23/2026 | 1,561,000 | 1,561,000 | 5376 | | 21,386 | | 21,386 | | 71,329 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405057 | | N/A | Equity/Index | BMO- | 08/06/2024 | 08/06/2025 | 3,204,000 | 3,204,000 | 5240 | 66,002 | | | 66,002 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404912 | | N/A | Equity/Index | JFS- | 08/01/2024 | 08/01/2025 | 5,250,000 | 5,250,000 | 5447 | 126,000 | | | 126,000 | | 45,514 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404687 | | N/A | Equity/Index | BMO- | 07/24/2024 | 07/24/2025 | 4,700,000 | 4,700,000 | 5427 | 109,980 | | | 109,980 | | 110,082 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504787 | | N/A | Equity/Index | BMO- | 03/06/2025 | 03/06/2026 | 1,301,000 | 1,301,000 | 5739 | | 20,686 | | 20,686 | | 1,606 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2507667 | | N/A | Equity/Index | BMO | 04/15/2025 | 04/15/2026 | 286,000 | 286,000 | 5397 | | 4,919 | | 4,919 | | 14,574 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500205 | | N/A | Equity/Index | MS | 01/03/2025 | 11/20/2025 | 890,163 | 890,163 | 5917 | | 26,438 | | 26,438 | | 21 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500078 | | N/A | Equity/Index | MS | 01/03/2025 | 01/02/2026 | 2,300,000 | 2,300,000 | 5942 | | 59,110 | | 59,110 | | 18 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512549 | | N/A | Equity/Index | BMO | 06/18/2025 | 06/18/2026 | 3,081,000 | 3,081,000 | 5981 | | 86,576 | | 86,576 | | 125,727 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404338 | | N/A | Equity/Index | JFS | 07/12/2024 | 07/11/2025 | 4,200,000 | 4,200,000 | 5615 | 106,680 | | | 106,680 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407799 | | N/A | Equity/Index | JFS | 10/30/2024 | 08/18/2025 | 275,194 | 275,194 | 5554 | 10,378 | | | 10,378 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511606 | | N/A | Equity/Index | BMO | 06/05/2025 | 06/05/2026 | 568,000 | 568,000 | 5939 | | 15,734 | | 15,734 | | 25,297 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408080 | | N/A | Equity/Index | JPM | 11/05/2024 | 08/08/2025 | 211,044 | 211,044 | 5344 | 8,020 | | | 8,020 | | 2,587 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409356 | | N/A | Equity/Index | MS | 11/27/2024 | 10/13/2025 | 329,503 | 329,503 | 5815 | 11,599 | | | 11,599 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405497 | | N/A | Equity/Index | BMO | 08/22/2024 | 08/22/2025 | 6,675,000 | 6,675,000 | 5571 | 168,878 | | | 168,878 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507736 | | N/A | Equity/Index | BMO | 04/16/2025 | 04/16/2026 | 200,000 | 200,000 | 5276 | | 3,740 | | 3,740 | | 10,731 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407813 | | N/A | Equity/Index | JFS | 10/30/2024 | 10/17/2025 | 309,852 | 309,852 | 5865 | 7,598 | | | 7,598 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406386 | | N/A | Equity/Index | JPM | 09/20/2024 | 09/22/2025 | 4,300,000 | 4,300,000 | 5703 | 108,360 | | | 108,360 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501171 | | N/A | Equity/Index | JFS | 01/21/2025 | 01/21/2026 | 6,400,000 | 6,400,000 | 6049 | | 137,600 | | 137,600 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509240 | | N/A | Equity/Index | BMO | 05/06/2025 | 05/06/2026 | 1,542,000 | 1,542,000 | 5607 | | 21,280 | | 21,280 | | 61,156 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408961 | | N/A | Equity/Index | BMO | 11/22/2024 | 11/21/2025 | 2,200,000 | 2,200,000 | 5969 | 58,300 | | | 58,300 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508825 | | N/A | Equity/Index | BMO | 04/30/2025 | 04/30/2026 | 1,216,000 | 1,216,000 | 5569 | | 16,781 | | 16,781 | | 50,193 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512414 | | N/A | Equity/Index | JFS | 06/16/2025 | 06/16/2026 | 1,005,000 | 1,005,000 | 6033 | | 30,854 | | 30,854 | | 38,898 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408088 | | N/A | Equity/Index | JPM | 11/05/2024 | 10/17/2025 | 331,229 | 331,229 | 5865 | 6,757 | | | 6,757 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509048 | | N/A | Equity/Index | BMO | 05/02/2025 | 05/01/2026 | 1,496,000 | 1,496,000 | 5687 | | 21,243 | | 21,243 | | 59,447 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406521 | | N/A | Equity/Index | MS | 09/24/2024 | 09/24/2025 | 4,094,000 | 4,094,000 | 5733 | 105,216 | | | 105,216 | | 43,758 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501881 | | N/A | Equity/Index | BMO | 01/30/2025 | 01/30/2026 | 1,330,000 | 1,330,000 | 6071 | | 30,191 | | 30,191 | | 6,558 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505420 | | N/A | Equity/Index | JPM | 03/14/2025 | 03/13/2026 | 1,984,000 | 1,984,000 | 5639 | | 30,752 | | 30,752 | | 38,782 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512256 | | N/A | Equity/Index | BMO | 06/13/2025 | 06/15/2026 | 1,254,000 | 1,254,000 | 5977 | | 37,620 | | 37,620 | | 53,881 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513131 | | N/A | Equity/Index | BMO | 06/26/2025 | 05/27/2026 | 236,850 | 236,850 | 5922 | | 7,271 | | 7,271 | | 9,657 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502639 | | N/A | Equity/Index | BMO | 02/07/2025 | 02/06/2026 | 430,000 | 430,000 | 6026 | | 8,256 | | 8,256 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504812 | | N/A | Equity/Index | MS | 03/06/2025 | 02/10/2026 | 398,485 | 398,485 | 6066 | | 2,550 | | 2,550 | | 62 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512668 | | N/A | Equity/Index | BMO | 06/20/2025 | 06/18/2026 | 2,525,000 | 2,525,000 | 5968 | | 70,448 | | 70,448 | | 103,732 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508696 | | N/A | Equity/Index | JFS | 04/28/2025 | 03/13/2026 | 106,868 | 106,868 | 5639 | | 1,222 | | 1,222 | | 2,897 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508091 | | N/A | Equity/Index | BMO | 04/21/2025 | 04/21/2026 | 391,000 | 391,000 | 5158 | | 6,100 | | 6,100 | | 21,601 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502183 | | N/A | Equity/Index | UBS | 01/31/2025 | 02/02/2026 | 330,950 | 330,950 | 6041 | | 6,751 | | 6,751 | | 3,138 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504108 | | N/A | Equity/Index | BMO | 02/26/2025 | 02/26/2026 | 933,000 | 933,000 | 5956 | | 17,914 | | 17,914 | | 6,877 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511042 | | N/A | Equity/Index | BMO | 05/27/2025 | 04/09/2026 | 195,000 | 195,000 | 5457 | | 6,045 | | 6,045 | | 9,692 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2409348 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/07/2025 | 634,613 | 634,613 | 5996 | 16,627 | | | 16,627 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513095 | | N/A | Equity/Index | MS- | 06/26/2025 | 06/26/2026 | 1,205,000 | 1,205,000 | 6141 | | 34,463 | | 34,463 | | 44,671 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409355 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/25/2025 | 545,003 | 545,003 | 5987 | 15,642 | | | 15,642 | | 2,879 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513133 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/05/2026 | 110,867 | 110,867 | 6000 | | 3,370 | | 3,370 | | 4,184 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501739 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/24/2025 | 731,812 | 731,812 | 6040 | | 19,100 | | 19,100 | | 1,370 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2410363 | | N/A | Equity/Index | BMO- | 12/13/2024 | 12/12/2025 | 1,980,000 | 1,980,000 | 6051 | 52,866 | | | 52,866 | | 2 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406787 | | N/A | Equity/Index | BMO- | 10/03/2024 | 10/03/2025 | 3,560,000 | 3,560,000 | 5700 | 88,288 | | | 88,288 | | 6,234 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511543 | | N/A | Equity/Index | UBS- | 06/04/2025 | 06/04/2026 | 194,000 | 194,000 | 5971 | | 5,393 | | 5,393 | | 8,592 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504811 | | N/A | Equity/Index | MS- | 03/06/2025 | 02/09/2026 | 880,379 | 880,379 | 6026 | | 6,427 | | 6,427 | | 5,047 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505418 | | N/A | Equity/Index | JPM- | 03/14/2025 | 03/16/2026 | 603,000 | 603,000 | 5639 | | 7,598 | | 7,598 | | 5,444 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506538 | | N/A | Equity/Index | CITI- | 04/02/2025 | 04/02/2026 | 1,781,000 | 1,781,000 | 5671 | | 27,427 | | 27,427 | | 73,050 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505807 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/20/2026 | 2,087,000 | 2,087,000 | 5663 | | 33,392 | | 33,392 | | 16,192 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407491 | | N/A | Equity/Index | BMO- | 10/23/2024 | 10/23/2025 | 3,600,000 | 3,600,000 | 5797 | 93,240 | | | 93,240 | | 2,237 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504933 | | N/A | Equity/Index | BMO- | 03/07/2025 | 03/09/2026 | 196,000 | 196,000 | 5770 | | 5,723 | | 5,723 | | 6,549 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509346 | | N/A | Equity/Index | UBS- | 05/07/2025 | 05/07/2026 | 260,000 | 260,000 | 5631 | | 3,536 | | 3,536 | | 10,039 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409100 | | N/A | Equity/Index | MS- | 11/22/2024 | 10/31/2025 | 261,541 | 261,541 | 5729 | 8,160 | | | 8,160 | | 1,156 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405713 | | N/A | Equity/Index | BMO- | 08/28/2024 | 08/28/2025 | 4,100,000 | 4,100,000 | 5592 | 101,270 | | | 101,270 | | 68,660 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502956 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/23/2026 | 758,256 | 758,256 | 6119 | | 14,179 | | 14,179 | | 17 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503495 | | N/A | Equity/Index | JPM- | 02/19/2025 | 02/19/2026 | 2,113,000 | 2,113,000 | 6144 | | 53,248 | | 53,248 | | 5 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503854 | | N/A | Equity/Index | MS- | 02/21/2025 | 02/20/2026 | 605,000 | 605,000 | 6013 | | 15,004 | | 15,004 | | 439 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507929 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/17/2026 | 1,936,000 | 1,936,000 | 5283 | | 25,555 | | 25,555 | | 77,984 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407812 | | N/A | Equity/Index | JFS- | 10/30/2024 | 10/17/2025 | 914,611 | 914,611 | 5841 | 24,082 | | | 24,082 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505423 | | N/A | Equity/Index | JPM- | 03/14/2025 | 03/16/2026 | 471,000 | 471,000 | 5639 | | 8,195 | | 8,195 | | 6,124 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500520 | | N/A | Equity/Index | UBS- | 01/10/2025 | 01/09/2026 | 4,275,237 | 4,275,237 | 5827 | | 94,055 | | 94,055 | | 1,431 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504929 | | N/A | Equity/Index | BMO- | 03/07/2025 | 03/06/2026 | 1,512,000 | 1,512,000 | 5770 | | 32,054 | | 32,054 | | 1,327 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512250 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 2,428,000 | 2,428,000 | 5977 | | 72,840 | | 72,840 | | 105,890 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501628 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/27/2026 | 2,650,000 | 2,650,000 | 6012 | | 57,770 | | 57,770 | | 14,222 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506184 | | N/A | Equity/Index | CITI- | 03/26/2025 | 03/26/2026 | 1,257,000 | 1,257,000 | 5712 | | 17,598 | | 17,598 | | 25,492 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505317 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/13/2026 | 105,008 | 105,008 | 6115 | | 242 | | 242 | | 91 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506347 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/30/2026 | 810,000 | 810,000 | 5581 | | 10,287 | | 10,287 | | 27,223 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508701 | | N/A | Equity/Index | JFS- | 04/28/2025 | 03/27/2026 | 143,729 | 143,729 | 5693 | | 1,269 | | 1,269 | | 3,976 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508336 | | N/A | Equity/Index | BMO- | 04/24/2025 | 04/24/2026 | 218,000 | 218,000 | 5485 | | 4,743 | | 4,743 | | 13,066 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409349 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/07/2025 | 320,008 | 320,008 | 5996 | 8,256 | | | 8,256 | | 444 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2502763 | | N/A | Equity/Index | BMO- | 02/10/2025 | 02/10/2026 | 2,153,000 | 2,153,000 | 6066 | | 51,887 | | 51,887 | | 304 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404045 | | N/A | Equity/Index | JFS- | 07/01/2024 | 07/01/2025 | 5,000,000 | 5,000,000 | 5475 | 144,500 | | | 144,500 | | 3,201 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406333 | | N/A | Equity/Index | CITI- | 09/18/2024 | 09/18/2025 | 4,000,000 | 4,000,000 | 5618 | 100,000 | | | 100,000 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500211 | | N/A | Equity/Index | MS- | 01/03/2025 | 11/14/2025 | 245,041 | 245,041 | 5871 | | 6,567 | | 6,567 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506345 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/27/2026 | 1,221,000 | 1,221,000 | 5581 | | 15,507 | | 15,507 | | 37,842 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503494 | | N/A | Equity/Index | JPM- | 02/19/2025 | 02/19/2026 | 240,000 | 240,000 | 6144 | | 5,760 | | 5,760 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409387 | | N/A | Equity/Index | JFS- | 11/29/2024 | 11/28/2025 | 4,100,000 | 4,100,000 | 6032 | 115,620 | | | 115,620 | | 17,974 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503283 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/13/2026 | 343,000 | 343,000 | 6115 | | 6,689 | | 6,689 | | 31 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407119 | | N/A | Equity/Index | BMO- | 10/10/2024 | 10/10/2025 | 6,230,000 | 6,230,000 | 5780 | 161,980 | | | 161,980 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2410809 | | N/A | Equity/Index | BMO- | 12/20/2024 | 12/22/2025 | 4,387,155 | 4,387,155 | 5931 | 113,189 | | | 113,189 | | 1,215 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406292 | | N/A | Equity/Index | BMO- | 09/17/2024 | 09/17/2025 | 4,717,000 | 4,717,000 | 5635 | 117,453 | | | 117,453 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405270 | | N/A | Equity/Index | JFS- | 08/13/2024 | 08/13/2025 | 6,586,000 | 6,586,000 | 5434 | 154,112 | | | 154,112 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505895 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/20/2026 | 276,000 | 276,000 | 5668 | | 4,858 | | 4,858 | | 1,840 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502182 | | N/A | Equity/Index | UBS- | 01/31/2025 | 01/30/2026 | 916,400 | 916,400 | 6041 | | 21,535 | | 21,535 | | 6,176 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500079 | | N/A | Equity/Index | MS- | 01/03/2025 | 01/05/2026 | 3,200,000 | 3,200,000 | 5942 | | 82,560 | | 82,560 | | 6 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512664 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/18/2026 | 1,191,000 | 1,191,000 | 5968 | | 30,847 | | 30,847 | | 46,280 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508439 | | N/A | Equity/Index | JFS- | 04/25/2025 | 04/24/2026 | 1,992,000 | 1,992,000 | 5525 | | 25,697 | | 25,697 | | 85,642 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407851 | | N/A | Equity/Index | BMO- | 10/31/2024 | 10/31/2025 | 7,917,000 | 7,917,000 | 5705 | 190,008 | | | 190,008 | | 29,295 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405177 | | N/A | Equity/Index | BMO- | 08/09/2024 | 08/11/2025 | 3,200,000 | 3,200,000 | 5344 | 66,240 | | | 66,240 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407800 | | N/A | Equity/Index | JFS- | 10/30/2024 | 08/20/2025 | 336,601 | 336,601 | 5597 | 13,302 | | | 13,302 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501692 | | N/A | Equity/Index | BMO- | 01/28/2025 | 01/28/2026 | 5,520,000 | 5,520,000 | 6068 | | 119,232 | | 119,232 | | 16,201 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509599 | | N/A | Equity/Index | UBS- | 05/09/2025 | 05/08/2026 | 2,076,000 | 2,076,000 | 5660 | | 30,932 | | 30,932 | | 82,443 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510194 | | N/A | Equity/Index | JFS- | 05/16/2025 | 05/18/2026 | 2,757,000 | 2,757,000 | 5958 | | 61,757 | | 61,757 | | 103,546 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406757 | | N/A | Equity/Index | BMO- | 10/02/2024 | 10/02/2025 | 5,300,000 | 5,300,000 | 5710 | 130,910 | | | 130,910 | | 50,266 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501752 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/10/2025 | 638,888 | 638,888 | 6035 | | 10,669 | | 10,669 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408563 | | N/A | Equity/Index | JPM- | 11/14/2024 | 11/14/2025 | 7,500,000 | 7,500,000 | 5949 | 190,500 | | | 190,500 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511224 | | N/A | Equity/Index | JFS- | 05/30/2025 | 05/29/2026 | 2,889,000 | 2,889,000 | 5912 | | 65,291 | | 65,291 | | 113,790 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508436 | | N/A | Equity/Index | JFS- | 04/25/2025 | 04/24/2026 | 570,000 | 570,000 | 5525 | | 6,441 | | 6,441 | | 22,625 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409099 | | N/A | Equity/Index | MS- | 11/22/2024 | 10/30/2025 | 479,505 | 479,505 | 5814 | 15,920 | | | 15,920 | | 2,041 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404882 | | N/A | Equity/Index | JFS- | 07/31/2024 | 07/31/2025 | 4,300,000 | 4,300,000 | 5522 | 101,910 | | | 101,910 | | 7,275 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503291 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/13/2026 | 463,000 | 463,000 | 6115 | | 11,668 | | 11,668 | | 268 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502177 | | N/A | Equity/Index | UBS- | 01/31/2025 | 02/02/2026 | 493,790 | 493,790 | 6041 | | 8,592 | | 8,592 | | 3,476 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500001 | | N/A | Equity/Index | BMO- | 01/02/2025 | 01/02/2026 | 4,100,000 | 4,100,000 | 5869 | | 104,960 | | 104,960 | | 75,475 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2407270 | | N/A | Equity/Index | JPM- | 10/16/2024 | 10/16/2025 | 3,500,000 | 3,500,000 | 5842 | 89,250 | | | 89,250 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503038 | | N/A | Equity/Index | JPM- | 02/12/2025 | 02/12/2026 | 1,321,000 | 1,321,000 | 6052 | | 34,610 | | 34,610 | | 2,573 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407901 | | N/A | Equity/Index | BMO- | 11/01/2024 | 10/31/2025 | 2,460,000 | 2,460,000 | 5729 | 60,024 | | | 60,024 | | 15,855 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509347 | | N/A | Equity/Index | UBS- | 05/07/2025 | 05/07/2026 | 2,000,000 | 2,000,000 | 5631 | | 28,800 | | 28,800 | | 80,046 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508333 | | N/A | Equity/Index | BMO- | 04/24/2025 | 04/24/2026 | 2,858,000 | 2,858,000 | 5485 | | 35,894 | | 35,894 | | 121,895 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502762 | | N/A | Equity/Index | BMO- | 02/10/2025 | 02/10/2026 | 1,204,000 | 1,204,000 | 6066 | | 23,598 | | 23,598 | | 3 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409670 | | N/A | Equity/Index | JPM- | 12/05/2024 | 12/05/2025 | 3,382,000 | 3,382,000 | 6075 | 92,667 | | | 92,667 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504377 | | N/A | Equity/Index | BMO- | 02/28/2025 | 03/02/2026 | 713,000 | 713,000 | 5955 | | 15,900 | | 15,900 | | 13,279 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501880 | | N/A | Equity/Index | BMO- | 01/30/2025 | 01/30/2026 | 953,000 | 953,000 | 6071 | | 20,585 | | 20,585 | | 4,128 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511038 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/02/2026 | 101,000 | 101,000 | 5074 | | 2,606 | | 2,606 | | 4,468 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408624 | | N/A | Equity/Index | JPM- | 11/15/2024 | 11/17/2025 | 5,300,000 | 5,300,000 | 5871 | 136,740 | | | 136,740 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404823 | | N/A | Equity/Index | JFS- | 07/29/2024 | 07/29/2025 | 6,100,000 | 6,100,000 | 5464 | 140,910 | | | 140,910 | | 150,631 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404340 | | N/A | Equity/Index | JFS- | 07/12/2024 | 07/14/2025 | 3,900,000 | 3,900,000 | 5615 | 99,060 | | | 99,060 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503573 | | N/A | Equity/Index | JFS- | 02/19/2025 | 02/02/2026 | 232,815 | 232,815 | 6041 | | 6,852 | | 6,852 | | 2,952 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508282 | | N/A | Equity/Index | BMO- | 04/23/2025 | 04/23/2026 | 1,893,000 | 1,893,000 | 5376 | | 24,420 | | 24,420 | | 83,340 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409093 | | N/A | Equity/Index | MS- | 11/22/2024 | 10/02/2025 | 1,037,958 | 1,037,958 | 5710 | 39,546 | | | 39,546 | | 12,652 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504194 | | N/A | Equity/Index | BMO- | 02/27/2025 | 02/27/2026 | 569,000 | 569,000 | 5862 | | 12,575 | | 12,575 | | 7,844 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507933 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/17/2026 | 1,767,000 | 1,767,000 | 5283 | | 23,324 | | 23,324 | | 70,467 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408083 | | N/A | Equity/Index | JPM- | 11/05/2024 | 10/06/2025 | 758,266 | 758,266 | 5751 | 19,563 | | | 19,563 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508445 | | N/A | Equity/Index | JFS- | 04/25/2025 | 04/27/2026 | 244,000 | 244,000 | 5525 | | 4,929 | | 4,929 | | 12,967 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502953 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/16/2026 | 759,928 | 759,928 | 5997 | | 19,986 | | 19,986 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501627 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/27/2026 | 2,900,000 | 2,900,000 | 6012 | | 60,030 | | 60,030 | | 13,703 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409354 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/21/2025 | 430,609 | 430,609 | 5969 | 13,306 | | | 13,306 | | 6 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506774 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 2,768,000 | 2,768,000 | 5074 | | 34,323 | | 34,323 | | 131,849 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502943 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/02/2026 | 392,780 | 392,780 | 5942 | | 12,530 | | 12,530 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512251 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 1,097,000 | 1,097,000 | 5977 | | 32,910 | | 32,910 | | 47,165 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513132 | | N/A | Equity/Index | BMO- | 06/26/2025 | 05/27/2026 | 107,729 | 107,729 | 5922 | | 3,587 | | 3,587 | | 4,633 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503036 | | N/A | Equity/Index | JPM- | 02/12/2025 | 02/12/2026 | 275,000 | 275,000 | 6052 | | 5,638 | | 5,638 | | 151 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509217 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/06/2026 | 111,449 | 111,449 | 5074 | | 3,812 | | 3,812 | | 7,832 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408962 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/21/2025 | 2,100,000 | 2,100,000 | 5969 | 55,650 | | | 55,650 | | 491 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501736 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/19/2025 | 214,180 | 214,180 | 5931 | | 7,325 | | 7,325 | | 1 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405386 | | N/A | Equity/Index | BMO- | 08/16/2024 | 08/15/2025 | 3,300,000 | 3,300,000 | 5554 | 81,035 | | | 81,035 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512255 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/15/2026 | 1,466,000 | 1,466,000 | 5977 | | 38,116 | | 38,116 | | 57,803 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502942 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/02/2026 | 269,611 | 269,611 | 5942 | | 7,980 | | 7,980 | | 1,143 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2405814 | | N/A | Equity/Index | JFS- | 08/30/2024 | 09/02/2025 | 3,293,000 | 3,293,000 | 5648 | 83,642 | | | 83,642 | | 30,891 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505538 | | N/A | Equity/Index | CITI- | 03/17/2025 | 03/17/2026 | 3,797,000 | 3,797,000 | 5675 | | 59,613 | | 59,613 | | 28,536 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407809 | | N/A | Equity/Index | JFS- | 10/30/2024 | 10/10/2025 | 244,056 | 244,056 | 5815 | 6,499 | | | 6,499 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506489 | | N/A | Equity/Index | BMO- | 03/31/2025 | 03/31/2026 | 2,406,000 | 2,406,000 | 5612 | | 35,609 | | 35,609 | | 84,499 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506223 | | N/A | Equity/Index | BMO- | 03/27/2025 | 03/27/2026 | 343,000 | 343,000 | 5693 | | 4,665 | | 4,665 | | 7,294 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503284 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/13/2026 | 261,000 | 261,000 | 6115 | | 5,090 | | 5,090 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408283 | | N/A | Equity/Index | JPM- | 11/08/2024 | 11/10/2025 | 5,100,000 | 5,100,000 | 5996 | 127,500 | | | 127,500 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502927 | | N/A | Equity/Index | BMO- | 02/11/2025 | 02/11/2026 | 2,147,000 | 2,147,000 | 6069 | | 44,443 | | 44,443 | | 864 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408144 | | N/A | Equity/Index | JFS- | 11/05/2024 | 11/05/2025 | 4,000,000 | 4,000,000 | 5783 | 96,000 | | | 96,000 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409389 | | N/A | Equity/Index | JFS- | 11/29/2024 | 12/01/2025 | 3,000,000 | 3,000,000 | 6032 | 84,600 | | | 84,600 | | 11,472 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503849 | | N/A | Equity/Index | MS- | 02/21/2025 | 02/23/2026 | 412,000 | 412,000 | 6013 | | 8,075 | | 8,075 | | 345 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503173 | | N/A | Equity/Index | BMO- | 02/13/2025 | 02/13/2026 | 992,000 | 992,000 | 6115 | | 23,907 | | 23,907 | | 532 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505897 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/20/2026 | 1,777,000 | 1,777,000 | 5668 | | 27,899 | | 27,899 | | 20,718 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500204 | | N/A | Equity/Index | MS- | 01/03/2025 | 11/04/2025 | 1,012,728 | 1,012,728 | 5713 | | 24,913 | | 24,913 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510847 | | N/A | Equity/Index | BMO- | 05/23/2025 | 05/22/2026 | 3,043,000 | 3,043,000 | 5803 | | 64,512 | | 64,512 | | 128,929 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408081 | | N/A | Equity/Index | JPM- | 11/05/2024 | 09/09/2025 | 349,294 | 349,294 | 5471 | 11,422 | | | 11,422 | | 3,683 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507435 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/10/2026 | 1,483,000 | 1,483,000 | 5363 | | 16,758 | | 16,758 | | 66,494 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511226 | | N/A | Equity/Index | JFS- | 05/30/2025 | 05/29/2026 | 521,000 | 521,000 | 5912 | | 12,817 | | 12,817 | | 21,662 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502945 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/08/2026 | 544,464 | 544,464 | 5918 | | 17,314 | | 17,314 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406838 | | N/A | Equity/Index | BMO- | 10/04/2024 | 10/03/2025 | 3,200,000 | 3,200,000 | 5751 | 82,560 | | | 82,560 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511897 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/09/2026 | 256,000 | 256,000 | 6006 | | 5,965 | | 5,965 | | 9,611 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504923 | | N/A | Equity/Index | BMO- | 03/07/2025 | 03/06/2026 | 1,260,000 | 1,260,000 | 5770 | | 15,876 | | 15,876 | | 3 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508443 | | N/A | Equity/Index | JFS- | 04/25/2025 | 04/24/2026 | 569,000 | 569,000 | 5525 | | 10,413 | | 10,413 | | 29,085 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500213 | | N/A | Equity/Index | MS- | 01/03/2025 | 11/18/2025 | 697,855 | 697,855 | 5894 | | 20,098 | | 20,098 | | 4 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502950 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/16/2026 | 317,739 | 317,739 | 5937 | | 9,310 | | 9,310 | | 10 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512455 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/17/2026 | 975,000 | 975,000 | 5983 | | 25,545 | | 25,545 | | 37,988 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500203 | | N/A | Equity/Index | MS- | 01/03/2025 | 11/03/2025 | 388,178 | 388,178 | 5729 | | 10,209 | | 10,209 | | 1,128 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511479 | | N/A | Equity/Index | BMO- | 06/03/2025 | 06/03/2026 | 509,000 | 509,000 | 5970 | | 14,048 | | 14,048 | | 22,509 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404175 | | N/A | Equity/Index | JFS- | 07/08/2024 | 07/08/2025 | 3,700,000 | 3,700,000 | 5573 | 101,750 | | | 101,750 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408145 | | N/A | Equity/Index | JFS- | 11/06/2024 | 11/06/2025 | 3,367,000 | 3,367,000 | 5929 | 83,502 | | | 83,502 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500720 | | N/A | Equity/Index | JFS- | 01/14/2025 | 01/14/2026 | 7,140,000 | 7,140,000 | 5843 | | 160,650 | | 160,650 | | 12,497 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511541 | | N/A | Equity/Index | UBS- | 06/04/2025 | 06/04/2026 | 3,498,000 | 3,498,000 | 5971 | | 80,804 | | 80,804 | | 137,270 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409351 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/12/2025 | 559,403 | 559,403 | 5984 | 15,440 | | | 15,440 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405176 | | N/A | Equity/Index | BMO- | 08/09/2024 | 08/08/2025 | 3,100,000 | 3,100,000 | 5344 | 67,270 | | | 67,270 | | 40,342 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2407361 | | N/A | Equity/Index | JFS- | 10/18/2024 | 10/17/2025 | 2,800,000 | 2,800,000 | 5865 | 73,360 | | | 73,360 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504789 | | N/A | Equity/Index | BMO- | 03/06/2025 | 03/06/2026 | 752,000 | 752,000 | 5739 | | 15,642 | | 15,642 | | 2,505 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502949 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/15/2026 | 318,845 | 318,845 | 5950 | | 8,481 | | 8,481 | | 149 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508438 | | N/A | Equity/Index | JFS- | 04/25/2025 | 04/27/2026 | 1,920,000 | 1,920,000 | 5525 | | 24,960 | | 24,960 | | 78,902 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500358 | | N/A | Equity/Index | BMO- | 01/07/2025 | 01/07/2026 | 4,640,000 | 4,640,000 | 5909 | | 112,288 | | 112,288 | | 3 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500214 | | N/A | Equity/Index | CITI- | 01/06/2025 | 01/06/2026 | 5,190,000 | 5,190,000 | 5975 | | 130,788 | | 130,788 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510604 | | N/A | Equity/Index | BMO- | 05/22/2025 | 05/22/2026 | 4,054,000 | 4,054,000 | 5842 | | 88,377 | | 88,377 | | 182,062 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507440 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/10/2026 | 1,549,000 | 1,549,000 | 5363 | | 18,898 | | 18,898 | | 72,116 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502952 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/16/2026 | 572,832 | 572,832 | 5997 | | 15,008 | | 15,008 | | 1 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503286 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/13/2026 | 372,000 | 372,000 | 6115 | | 7,663 | | 7,663 | | 146 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512253 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 2,876,000 | 2,876,000 | 5977 | | 80,528 | | 80,528 | | 120,279 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505899 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/23/2026 | 3,787,000 | 3,787,000 | 5668 | | 59,456 | | 59,456 | | 65,513 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509241 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/06/2026 | 1,669,000 | 1,669,000 | 5607 | | 24,367 | | 24,367 | | 68,631 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502640 | | N/A | Equity/Index | BMO- | 02/07/2025 | 02/09/2026 | 433,000 | 433,000 | 6026 | | 8,314 | | 8,314 | | 1,180 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507442 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/13/2026 | 898,000 | 898,000 | 5363 | | 10,956 | | 10,956 | | 42,746 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511898 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/09/2026 | 3,653,000 | 3,653,000 | 6006 | | 111,051 | | 111,051 | | 160,933 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501750 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/09/2025 | 821,986 | 821,986 | 6053 | | 13,481 | | 13,481 | | 1,576 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512663 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/18/2026 | 815,000 | 815,000 | 5968 | | 21,109 | | 21,109 | | 31,995 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407798 | | N/A | Equity/Index | JFS- | 10/30/2024 | 08/14/2025 | 402,087 | 402,087 | 5455 | 17,471 | | | 17,471 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404220 | | N/A | Equity/Index | MS- | 07/09/2024 | 07/09/2025 | 4,400,000 | 4,400,000 | 5577 | 120,560 | | | 120,560 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508826 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/30/2026 | 239,000 | 239,000 | 5569 | | 4,278 | | 4,278 | | 11,617 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510037 | | N/A | Equity/Index | JFS- | 05/14/2025 | 05/14/2026 | 5,631,000 | 5,631,000 | 5893 | | 123,882 | | 123,882 | | 247,215 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409089 | | N/A | Equity/Index | MS- | 11/22/2024 | 09/05/2025 | 359,554 | 359,554 | 5503 | 17,474 | | | 17,474 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506522 | | N/A | Equity/Index | BMO- | 04/01/2025 | 04/01/2026 | 2,757,000 | 2,757,000 | 5633 | | 41,355 | | 41,355 | | 100,728 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512254 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 819,000 | 819,000 | 5977 | | 22,932 | | 22,932 | | 33,782 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508707 | | N/A | Equity/Index | JFS- | 04/28/2025 | 03/30/2026 | 126,908 | 126,908 | 5581 | | 2,479 | | 2,479 | | 6,769 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505272 | | N/A | Equity/Index | JPM- | 03/13/2025 | 03/13/2026 | 2,990,000 | 2,990,000 | 5522 | | 45,149 | | 45,149 | | 87,018 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507928 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/20/2026 | 2,635,000 | 2,635,000 | 5283 | | 32,674 | | 32,674 | | 104,573 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503289 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/13/2026 | 232,000 | 232,000 | 6115 | | 6,102 | | 6,102 | | 309 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404649 | | N/A | Equity/Index | BMO- | 07/23/2024 | 07/23/2025 | 5,073,000 | 5,073,000 | 5556 | 123,274 | | | 123,274 | | 3,742 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406839 | | N/A | Equity/Index | BMO- | 10/04/2024 | 10/03/2025 | 1,800,000 | 1,800,000 | 5751 | 46,440 | | | 46,440 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508444 | | N/A | Equity/Index | JFS- | 04/25/2025 | 04/27/2026 | 218,000 | 218,000 | 5525 | | 3,989 | | 3,989 | | 10,943 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513191 | | N/A | Equity/Index | JPM- | 06/27/2025 | 06/29/2026 | 1,802,000 | 1,802,000 | 6173 | | 46,672 | | 46,672 | | 62,589 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407804 | | N/A | Equity/Index | JFS- | 10/30/2024 | 09/16/2025 | 997,379 | 997,379 | 5633 | 34,589 | | | 34,589 | | | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2409101 | | N/A | Equity/Index | MS- | 11/22/2024 | 10/31/2025 | 718,503 | 718,503 | 5705 | 22,058 | | | 22,058 | | 1,785 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508437 | | N/A | Equity/Index | JFS- | 04/25/2025 | 04/24/2026 | 1,682,000 | 1,682,000 | 5525 | | 22,034 | | 22,034 | | 70,399 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405643 | | N/A | Equity/Index | BMO- | 08/26/2024 | 08/26/2025 | 3,900,000 | 3,900,000 | 5617 | 97,500 | | | 97,500 | | 48,935 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505323 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/20/2026 | 165,430 | 165,430 | 6013 | | 496 | | 496 | | 14 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409357 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/26/2025 | 2,678,914 | 2,678,914 | 6022 | 79,028 | | | 79,028 | | 12,420 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502527 | | N/A | Equity/Index | JFS- | 02/06/2025 | 02/06/2026 | 1,420,000 | 1,420,000 | 6084 | | 35,784 | | 35,784 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511045 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/10/2026 | 135,000 | 135,000 | 5363 | | 4,158 | | 4,158 | | 6,580 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407601 | | N/A | Equity/Index | BMO- | 10/25/2024 | 10/24/2025 | 4,200,000 | 4,200,000 | 5808 | 107,520 | | | 107,520 | | 39,626 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504922 | | N/A | Equity/Index | BMO- | 03/07/2025 | 03/06/2026 | 1,200,000 | 1,200,000 | 5770 | | 15,120 | | 15,120 | | 174 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501626 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/27/2026 | 455,000 | 455,000 | 6012 | | 7,462 | | 7,462 | | 1,137 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501747 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/05/2025 | 895,310 | 895,310 | 6090 | | 20,592 | | 20,592 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503172 | | N/A | Equity/Index | BMO- | 02/13/2025 | 02/13/2026 | 341,000 | 341,000 | 6115 | | 7,059 | | 7,059 | | 59 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409090 | | N/A | Equity/Index | MS- | 11/22/2024 | 09/16/2025 | 1,001,432 | 1,001,432 | 5633 | 41,159 | | | 41,159 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404141 | | N/A | Equity/Index | JFS- | 07/05/2024 | 07/03/2025 | 2,430,000 | 2,430,000 | 5567 | 67,797 | | | 67,797 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511706 | | N/A | Equity/Index | JPM- | 06/06/2025 | 06/05/2026 | 3,533,000 | 3,533,000 | 6000 | | 81,966 | | 81,966 | | 137,603 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502175 | | N/A | Equity/Index | UBS- | 01/31/2025 | 01/30/2026 | 926,040 | 926,040 | 6041 | | 16,113 | | 16,113 | | 3,829 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511637 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/01/2026 | 108,299 | 108,299 | 5604 | | 3,462 | | 3,462 | | 5,291 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504371 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/27/2026 | 238,000 | 238,000 | 5955 | | 5,307 | | 5,307 | | 3,272 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506524 | | N/A | Equity/Index | BMO- | 04/01/2025 | 04/01/2026 | 361,000 | 361,000 | 5633 | | 6,101 | | 6,101 | | 14,214 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511413 | | N/A | Equity/Index | BMO- | 06/02/2025 | 06/02/2026 | 398,000 | 398,000 | 5936 | | 9,791 | | 9,791 | | 16,509 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405479 | | N/A | Equity/Index | CITI- | 08/21/2024 | 08/21/2025 | 3,900,000 | 3,900,000 | 5621 | 97,500 | | | 97,500 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405299 | | N/A | Equity/Index | JFS- | 08/14/2024 | 08/14/2025 | 4,000,000 | 4,000,000 | 5455 | 94,800 | | | 94,800 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506348 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/27/2026 | 3,082,000 | 3,082,000 | 5581 | | 47,771 | | 47,771 | | 108,925 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512553 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/18/2026 | 1,765,000 | 1,765,000 | 5981 | | 53,303 | | 53,303 | | 75,288 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404566 | | N/A | Equity/Index | MS- | 07/19/2024 | 07/18/2025 | 3,115,000 | 3,115,000 | 5505 | 73,826 | | | 73,826 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500926 | | N/A | Equity/Index | UBS- | 01/16/2025 | 01/16/2026 | 5,278,000 | 5,278,000 | 5937 | | 118,755 | | 118,755 | | 166 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511048 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/13/2026 | 250,000 | 250,000 | 5363 | | 9,650 | | 9,650 | | 15,392 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511974 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/10/2026 | 3,813,000 | 3,813,000 | 6039 | | 108,289 | | 108,289 | | 157,157 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503578 | | N/A | Equity/Index | JFS- | 02/19/2025 | 02/03/2026 | 182,265 | 182,265 | 5995 | | 5,040 | | 5,040 | | 587 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511028 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/04/2026 | 118,000 | 118,000 | 5687 | | 2,702 | | 2,702 | | 4,701 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501746 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/05/2025 | 328,510 | 328,510 | 6075 | | 7,030 | | 7,030 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501629 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/27/2026 | 814,000 | 814,000 | 6012 | | 19,536 | | 19,536 | | 5,486 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502523 | | N/A | Equity/Index | JFS- | 02/06/2025 | 02/06/2026 | 1,154,000 | 1,154,000 | 6084 | | 22,849 | | 22,849 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505894 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/20/2026 | 3,085,000 | 3,085,000 | 5668 | | 48,435 | | 48,435 | | 15,848 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2508663 | | N/A | Equity/Index | UBS- | 04/28/2025 | 04/28/2026 | 2,345,000 | 2,345,000 | 5529 | | 32,127 | | 32,127 | | 96,224 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408963 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/24/2025 | 3,400,000 | 3,400,000 | 5969 | 90,100 | | | 90,100 | | 13,119 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504691 | | N/A | Equity/Index | BMO- | 03/05/2025 | 03/05/2026 | 564,000 | 564,000 | 5843 | | 9,024 | | 9,024 | | 122 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404427 | | N/A | Equity/Index | MS- | 07/15/2024 | 07/15/2025 | 5,700,000 | 5,700,000 | 5631 | 144,780 | | | 144,780 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408681 | | N/A | Equity/Index | CITI- | 11/18/2024 | 11/18/2025 | 2,500,000 | 2,500,000 | 5894 | 65,250 | | | 65,250 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408431 | | N/A | Equity/Index | JPM- | 11/11/2024 | 11/11/2025 | 4,200,000 | 4,200,000 | 6001 | 105,000 | | | 105,000 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511035 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/08/2026 | 1,467,000 | 1,467,000 | 5660 | | 43,423 | | 43,423 | | 66,753 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513126 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/02/2026 | 190,331 | 190,331 | 5936 | | 7,080 | | 7,080 | | 8,480 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507187 | | N/A | Equity/Index | BMO- | 04/10/2025 | 04/10/2026 | 223,000 | 223,000 | 5268 | | 2,921 | | 2,921 | | 10,849 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503856 | | N/A | Equity/Index | MS- | 02/21/2025 | 02/23/2026 | 1,924,000 | 1,924,000 | 6013 | | 47,715 | | 47,715 | | 4,918 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503288 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/13/2026 | 425,000 | 425,000 | 6115 | | 10,710 | | 10,710 | | 467 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404967 | | N/A | Equity/Index | MS- | 08/02/2024 | 08/01/2025 | 3,500,000 | 3,500,000 | 5347 | 76,650 | | | 76,650 | | 24,421 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502526 | | N/A | Equity/Index | JFS- | 02/06/2025 | 02/06/2026 | 1,182,000 | 1,182,000 | 6084 | | 28,486 | | 28,486 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504369 | | N/A | Equity/Index | BMO- | 02/28/2025 | 03/02/2026 | 483,000 | 483,000 | 5955 | | 8,259 | | 8,259 | | 7,801 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501730 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/12/2025 | 246,253 | 246,253 | 6051 | | 3,866 | | 3,866 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406708 | | N/A | Equity/Index | BMO- | 09/30/2024 | 09/30/2025 | 4,800,000 | 4,800,000 | 5762 | 120,000 | | | 120,000 | | 25,831 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502941 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/02/2026 | 312,117 | 312,117 | 5869 | | 10,830 | | 10,830 | | 6,229 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407362 | | N/A | Equity/Index | JFS- | 10/18/2024 | 10/20/2025 | 4,400,000 | 4,400,000 | 5865 | 115,280 | | | 115,280 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407903 | | N/A | Equity/Index | BMO- | 11/01/2024 | 11/03/2025 | 3,280,000 | 3,280,000 | 5729 | 80,032 | | | 80,032 | | 6,613 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513352 | | N/A | Equity/Index | MS- | 06/30/2025 | 06/30/2026 | 1,028,000 | 1,028,000 | 6205 | | 28,990 | | 28,990 | | 36,058 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505118 | | N/A | Equity/Index | JPM- | 03/11/2025 | 03/11/2026 | 1,621,000 | 1,621,000 | 5572 | | 19,290 | | 19,290 | | 32,565 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513037 | | N/A | Equity/Index | MS- | 06/25/2025 | 06/25/2026 | 267,000 | 267,000 | 6092 | | 8,945 | | 8,945 | | 12,215 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506658 | | N/A | Equity/Index | BMO- | 04/03/2025 | 04/02/2026 | 473,000 | 473,000 | 5397 | | 10,974 | | 10,974 | | 31,685 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503436 | | N/A | Equity/Index | MS- | 02/18/2025 | 02/18/2026 | 1,564,000 | 1,564,000 | 6130 | | 37,536 | | 37,536 | | 5 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506432 | | N/A | Equity/Index | JFS- | 03/28/2025 | 03/05/2026 | 195,600 | 195,600 | 5843 | | 2,173 | | 2,173 | | 278 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509243 | | N/A | Equity/Index | BMO- | 05/06/2025 | 05/06/2026 | 423,000 | 423,000 | 5607 | | 8,375 | | 8,375 | | 20,942 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503617 | | N/A | Equity/Index | BMO- | 02/20/2025 | 02/20/2026 | 4,321,000 | 4,321,000 | 6118 | | 107,593 | | 107,593 | | 32 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409271 | | N/A | Equity/Index | JPM- | 11/27/2024 | 11/26/2025 | 2,203,939 | 2,203,939 | 5999 | 60,388 | | | 60,388 | | 9,170 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509220 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/09/2026 | 194,496 | 194,496 | 5457 | | 4,046 | | 4,046 | | 9,667 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502958 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/26/2026 | 698,965 | 698,965 | 6101 | | 15,168 | | 15,168 | | 1,664 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503175 | | N/A | Equity/Index | BMO- | 02/13/2025 | 02/13/2026 | 632,000 | 632,000 | 6115 | | 16,622 | | 16,622 | | 547 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507436 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/13/2026 | 2,941,000 | 2,941,000 | 5363 | | 33,527 | | 33,527 | | 134,827 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510191 | | N/A | Equity/Index | JFS- | 05/16/2025 | 05/15/2026 | 5,792,000 | 5,792,000 | 5958 | | 129,741 | | 129,741 | | 240,275 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501505 | | N/A | Equity/Index | JPM- | 01/24/2025 | 01/26/2026 | 3,259,215 | 3,259,215 | 6101 | | 71,703 | | 71,703 | | 6,137 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2508145 | | N/A | Equity/Index | CITI- | 04/22/2025 | 04/22/2026 | 1,810,000 | 1,810,000 | 5288 | | 22,082 | | 22,082 | | 84,630 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409359 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/26/2025 | 1,080,018 | 1,080,018 | 6022 | 23,004 | | | 23,004 | | 1,116 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512252 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 367,000 | 367,000 | 5977 | | 15,377 | | 15,377 | | 19,348 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407810 | | N/A | Equity/Index | JFS- | 10/30/2024 | 10/14/2025 | 1,095,462 | 1,095,462 | 5860 | 28,537 | | | 28,537 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508708 | | N/A | Equity/Index | JFS- | 04/28/2025 | 03/31/2026 | 192,967 | 192,967 | 5612 | | 3,904 | | 3,904 | | 10,410 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510475 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/20/2026 | 552,000 | 552,000 | 5940 | | 13,579 | | 13,579 | | 22,190 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502647 | | N/A | Equity/Index | BMO- | 02/07/2025 | 02/09/2026 | 750,000 | 750,000 | 6026 | | 17,775 | | 17,775 | | 3,807 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504924 | | N/A | Equity/Index | BMO- | 03/07/2025 | 03/09/2026 | 543,000 | 543,000 | 5770 | | 6,842 | | 6,842 | | 7,377 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513129 | | N/A | Equity/Index | BMO- | 06/26/2025 | 06/03/2026 | 115,466 | 115,466 | 5970 | | 5,462 | | 5,462 | | 5,489 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511225 | | N/A | Equity/Index | JFS- | 05/30/2025 | 05/29/2026 | 3,090,000 | 3,090,000 | 5912 | | 69,834 | | 69,834 | | 121,853 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406633 | | N/A | Equity/Index | BMO- | 09/27/2024 | 09/29/2025 | 3,100,000 | 3,100,000 | 5738 | 78,740 | | | 78,740 | | 40,301 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405021 | | N/A | Equity/Index | BMO- | 08/05/2024 | 08/05/2025 | 4,806,000 | 4,806,000 | 5186 | 98,523 | | | 98,523 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405551 | | N/A | Equity/Index | JPM- | 08/23/2024 | 08/22/2025 | 3,000,000 | 3,000,000 | 5635 | 76,500 | | | 76,500 | | 5,904 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512148 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/12/2026 | 768,000 | 768,000 | 6045 | | 23,270 | | 23,270 | | 32,579 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512248 | | N/A | Equity/Index | BMO- | 06/13/2025 | 06/12/2026 | 2,359,000 | 2,359,000 | 5977 | | 61,334 | | 61,334 | | 94,291 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405961 | | N/A | Equity/Index | BMO- | 09/06/2024 | 09/08/2025 | 1,800,000 | 1,800,000 | 5408 | 43,020 | | | 43,020 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408844 | | N/A | Equity/Index | BMO- | 11/21/2024 | 11/21/2025 | 6,230,000 | 6,230,000 | 5949 | 162,603 | | | 162,603 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406256 | | N/A | Equity/Index | JFS- | 09/16/2024 | 09/16/2025 | 6,000,000 | 6,000,000 | 5633 | 147,600 | | | 147,600 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503847 | | N/A | Equity/Index | MS- | 02/21/2025 | 02/20/2026 | 2,045,000 | 2,045,000 | 6013 | | 40,082 | | 40,082 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504109 | | N/A | Equity/Index | BMO- | 02/26/2025 | 02/26/2026 | 260,000 | 260,000 | 5956 | | 5,824 | | 5,824 | | 2,583 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511644 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/13/2026 | 116,325 | 116,325 | 5887 | | 3,555 | | 3,555 | | 5,811 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408082 | | N/A | Equity/Index | JPM- | 11/05/2024 | 10/03/2025 | 285,184 | 285,184 | 5751 | 6,074 | | | 6,074 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504809 | | N/A | Equity/Index | MS- | 03/06/2025 | 02/06/2026 | 369,836 | 369,836 | 6026 | | 2,515 | | 2,515 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506656 | | N/A | Equity/Index | BMO- | 04/03/2025 | 04/02/2026 | 2,231,000 | 2,231,000 | 5397 | | 29,672 | | 29,672 | | 106,113 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504788 | | N/A | Equity/Index | BMO- | 03/06/2025 | 03/06/2026 | 341,000 | 341,000 | 5739 | | 6,070 | | 6,070 | | 670 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500984 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 1,600,000 | 1,600,000 | 5997 | | 36,320 | | 36,320 | | 3 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511542 | | N/A | Equity/Index | UBS- | 06/04/2025 | 06/04/2026 | 1,596,000 | 1,596,000 | 5971 | | 47,401 | | 47,401 | | 73,763 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406172 | | N/A | Equity/Index | JFS- | 09/13/2024 | 09/15/2025 | 3,200,000 | 3,200,000 | 5626 | 77,120 | | | 77,120 | | 1,231 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407814 | | N/A | Equity/Index | JFS- | 10/30/2024 | 10/20/2025 | 550,768 | 550,768 | 5865 | 14,056 | | | 14,056 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501827 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/29/2026 | 1,531,000 | 1,531,000 | 6039 | | 32,917 | | 32,917 | | 8,268 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511040 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/08/2026 | 172,000 | 172,000 | 4983 | | 5,349 | | 5,349 | | 8,583 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503574 | | N/A | Equity/Index | JFS- | 02/19/2025 | 02/02/2026 | 2,511,955 | 2,511,955 | 6041 | | 77,167 | | 77,167 | | 33,982 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504931 | | N/A | Equity/Index | BMO- | 03/07/2025 | 03/09/2026 | 1,105,000 | 1,105,000 | 5770 | | 23,426 | | 23,426 | | 24,275 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2509440 | | N/A | Equity/Index | JFS- | 05/08/2025 | 05/08/2026 | 649,000 | 649,000 | 5664 | | 15,252 | | 15,252 | | 34,486 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504925 | | N/A | Equity/Index | BMO- | 03/07/2025 | 03/06/2026 | 1,289,000 | 1,289,000 | 5770 | | 19,851 | | 19,851 | | 760 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405960 | | N/A | Equity/Index | BMO- | 09/06/2024 | 09/05/2025 | 2,200,000 | 2,200,000 | 5408 | 52,580 | | | 52,580 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513034 | | N/A | Equity/Index | MS- | 06/25/2025 | 06/25/2026 | 1,897,000 | 1,897,000 | 6092 | | 50,840 | | 50,840 | | 67,682 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503980 | | N/A | Equity/Index | BMO- | 02/24/2025 | 02/24/2026 | 1,035,000 | 1,035,000 | 5983 | | 26,393 | | 26,393 | | 9,777 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506778 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 962,000 | 962,000 | 5074 | | 12,698 | | 12,698 | | 47,843 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507146 | | N/A | Equity/Index | BMO- | 04/09/2025 | 04/09/2026 | 3,320,000 | 3,320,000 | 5457 | | 33,532 | | 33,532 | | 153,420 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2411115 | | N/A | Equity/Index | CITI- | 12/24/2024 | 12/24/2025 | 5,280,000 | 5,280,000 | 6040 | 143,616 | | | 143,616 | | 14,309 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504378 | | N/A | Equity/Index | BMO- | 02/28/2025 | 03/02/2026 | 1,185,000 | 1,185,000 | 5955 | | 27,729 | | 27,729 | | 23,433 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509053 | | N/A | Equity/Index | BMO- | 05/02/2025 | 05/01/2026 | 218,000 | 218,000 | 5687 | | 4,251 | | 4,251 | | 10,528 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509839 | | N/A | Equity/Index | JFS- | 05/12/2025 | 05/12/2026 | 2,518,000 | 2,518,000 | 5844 | | 52,374 | | 52,374 | | 113,534 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505537 | | N/A | Equity/Index | CITI- | 03/17/2025 | 03/17/2026 | 418,000 | 418,000 | 5675 | | 5,350 | | 5,350 | | 2,322 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409358 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/26/2025 | 1,078,555 | 1,078,555 | 6022 | 28,582 | | | 28,582 | | 3,305 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511031 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/08/2026 | 180,000 | 180,000 | 5664 | | 4,104 | | 4,104 | | 6,930 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505417 | | N/A | Equity/Index | JPM- | 03/14/2025 | 03/13/2026 | 1,503,000 | 1,503,000 | 5639 | | 18,938 | | 18,938 | | 24,752 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504807 | | N/A | Equity/Index | MS- | 03/06/2025 | 02/05/2026 | 726,035 | 726,035 | 6061 | | 6,026 | | 6,026 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512415 | | N/A | Equity/Index | JFS- | 06/16/2025 | 06/16/2026 | 772,000 | 772,000 | 6033 | | 22,156 | | 22,156 | | 27,870 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502946 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/09/2026 | 855,963 | 855,963 | 5918 | | 27,305 | | 27,305 | | 5,651 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511014 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/20/2026 | 144,000 | 144,000 | 5283 | | 2,966 | | 2,966 | | 5,311 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501374 | | N/A | Equity/Index | JFS- | 01/23/2025 | 01/23/2026 | 7,200,000 | 7,200,000 | 6119 | | 158,400 | | 158,400 | | 239 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507437 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/10/2026 | 3,154,000 | 3,154,000 | 5363 | | 35,956 | | 35,956 | | 142,850 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503850 | | N/A | Equity/Index | MS- | 02/21/2025 | 02/20/2026 | 768,000 | 768,000 | 6013 | | 18,202 | | 18,202 | | 6 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511039 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/07/2026 | 158,000 | 158,000 | 5062 | | 4,961 | | 4,961 | | 7,911 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504196 | | N/A | Equity/Index | BMO- | 02/27/2025 | 02/27/2026 | 799,000 | 799,000 | 5862 | | 19,336 | | 19,336 | | 12,696 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407802 | | N/A | Equity/Index | JFS- | 10/30/2024 | 09/11/2025 | 769,224 | 769,224 | 5554 | 29,307 | | | 29,307 | | 10 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2410585 | | N/A | Equity/Index | BMO- | 12/17/2024 | 12/17/2025 | 4,200,000 | 4,200,000 | 6051 | 108,780 | | | 108,780 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502455 | | N/A | Equity/Index | JFS- | 02/05/2025 | 02/05/2026 | 1,105,000 | 1,105,000 | 6061 | | 22,211 | | 22,211 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501728 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/12/2025 | 1,463,977 | 1,463,977 | 6051 | | 26,498 | | 26,498 | | 19 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409352 | | N/A | Equity/Index | MS- | 11/27/2024 | 11/13/2025 | 1,365,871 | 1,365,871 | 5985 | 42,342 | | | 42,342 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404968 | | N/A | Equity/Index | MS- | 08/02/2024 | 08/04/2025 | 2,100,000 | 2,100,000 | 5347 | 45,990 | | | 45,990 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405552 | | N/A | Equity/Index | JPM- | 08/23/2024 | 08/22/2025 | 2,600,000 | 2,600,000 | 5635 | 66,300 | | | 66,300 | | 46,919 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2410289 | | N/A | Equity/Index | UBS- | 12/12/2024 | 12/12/2025 | 8,402,000 | 8,402,000 | 6051 | 219,292 | | | 219,292 | | 23 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508334 | | N/A | Equity/Index | BMO- | 04/24/2025 | 04/24/2026 | 948,000 | 948,000 | 5485 | | 12,664 | | 12,664 | | 41,974 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505891 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/20/2026 | 600,000 | 600,000 | 5668 | | 7,740 | | 7,740 | | 1,900 | | | | | | | .0001 |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2410995 | | N/A | Equity/Index | BMO- | 12/23/2024 | 12/23/2025 | 3,900,000 | 3,900,000 | 5974 | 100,620 | | | 100,620 | | 3,173 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512071 | | N/A | Equity/Index | MS- | 06/11/2025 | 06/11/2026 | 1,715,000 | 1,715,000 | 6022 | | 44,076 | | 44,076 | | 66,901 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409096 | | N/A | Equity/Index | MS- | 11/22/2024 | 10/27/2025 | 837,523 | 837,523 | 5808 | 27,387 | | | 27,387 | | 5,281 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501725 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/01/2025 | 306,766 | 306,766 | 6032 | | 7,638 | | 7,638 | | 1,267 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511018 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/27/2026 | 144,000 | 144,000 | 5525 | | 3,571 | | 3,571 | | 6,140 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511412 | | N/A | Equity/Index | BMO- | 06/02/2025 | 06/02/2026 | 3,755,000 | 3,755,000 | 5936 | | 84,863 | | 84,863 | | 147,807 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505901 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/23/2026 | 249,000 | 249,000 | 5668 | | 11,504 | | 11,504 | | 14,651 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502379 | | N/A | Equity/Index | CITI- | 02/04/2025 | 02/04/2026 | 1,450,000 | 1,450,000 | 6038 | | 34,220 | | 34,220 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503618 | | N/A | Equity/Index | BMO- | 02/20/2025 | 02/20/2026 | 858,000 | 858,000 | 6118 | | 22,394 | | 22,394 | | 12 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2411531 | | N/A | Equity/Index | BMO- | 12/31/2024 | 12/31/2025 | 6,100,000 | 6,100,000 | 5882 | 154,940 | | | 154,940 | | 67,933 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504930 | | N/A | Equity/Index | BMO- | 03/07/2025 | 03/09/2026 | 2,979,000 | 2,979,000 | 5770 | | 45,877 | | 45,877 | | 51,239 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501743 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/29/2025 | 291,782 | 291,782 | 5971 | | 8,987 | | 8,987 | | 2,938 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409463 | | N/A | Equity/Index | JFS- | 12/02/2024 | 12/02/2025 | 4,100,000 | 4,100,000 | 6047 | 114,390 | | | 114,390 | | 24,236 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511026 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/02/2026 | 148,000 | 148,000 | 5074 | | 4,632 | | 4,632 | | 7,585 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2410029 | | N/A | Equity/Index | JPM- | 12/09/2024 | 12/09/2025 | 7,300,000 | 7,300,000 | 6053 | 200,020 | | | 200,020 | | 16,215 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406354 | | N/A | Equity/Index | BMO- | 09/19/2024 | 09/19/2025 | 7,500,000 | 7,500,000 | 5714 | 190,500 | | | 190,500 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503171 | | N/A | Equity/Index | BMO- | 02/13/2025 | 02/13/2026 | 613,000 | 613,000 | 6115 | | 12,015 | | 12,015 | | 60 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511019 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/28/2026 | 147,000 | 147,000 | 5529 | | 3,469 | | 3,469 | | 6,032 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510378 | | N/A | Equity/Index | JFS- | 05/19/2025 | 05/19/2026 | 2,862,000 | 2,862,000 | 5964 | | 63,823 | | 63,823 | | 106,531 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504374 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/27/2026 | 974,000 | 974,000 | 5955 | | 17,629 | | 17,629 | | 7,127 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511899 | | N/A | Equity/Index | BMO- | 06/09/2025 | 06/09/2026 | 654,000 | 654,000 | 6006 | | 18,574 | | 18,574 | | 27,646 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2513127 | | N/A | Equity/Index | BMO- | 06/26/2025 | 05/26/2026 | 123,947 | 123,947 | 5803 | | 5,454 | | 5,454 | | 6,521 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407414 | | N/A | Equity/Index | JPM- | 10/21/2024 | 10/21/2025 | 5,696,000 | 5,696,000 | 5854 | 149,235 | | | 149,235 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511651 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/01/2026 | 114,844 | 114,844 | 5687 | | 3,544 | | 3,544 | | 5,592 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505808 | | N/A | Equity/Index | BMO- | 03/20/2025 | 03/20/2026 | 424,000 | 424,000 | 5663 | | 7,632 | | 7,632 | | 3,974 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502304 | | N/A | Equity/Index | JFS- | 02/03/2025 | 02/03/2026 | 1,100,000 | 1,100,000 | 5995 | | 23,540 | | 23,540 | | 3,544 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511640 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/29/2026 | 373,851 | 373,851 | 5912 | | 20,379 | | 20,379 | | 27,641 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501734 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/18/2025 | 358,857 | 358,857 | 5872 | | 12,273 | | 12,273 | | 66 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511054 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/02/2026 | 215,000 | 215,000 | 5397 | | 6,128 | | 6,128 | | 10,226 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511708 | | N/A | Equity/Index | JPM- | 06/06/2025 | 06/05/2026 | 1,290,000 | 1,290,000 | 6000 | | 39,474 | | 39,474 | | 59,051 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508762 | | N/A | Equity/Index | CITI- | 04/29/2025 | 04/29/2026 | 2,429,000 | 2,429,000 | 5561 | | 34,978 | | 34,978 | | 103,056 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505421 | | N/A | Equity/Index | JPM- | 03/14/2025 | 03/13/2026 | 391,000 | 391,000 | 5639 | | 10,401 | | 10,401 | | 10,919 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2508877 | | N/A | Equity/Index | CITI- | 05/01/2025 | 05/01/2026 | 779,000 | 779,000 | 5604 | | 11,373 | | 11,373 | | 32,369 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506866 | | N/A | Equity/Index | JPM- | 04/07/2025 | 04/07/2026 | 2,738,000 | 2,738,000 | 5062 | | 34,225 | | 34,225 | | 127,434 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2409272 | | N/A | Equity/Index | JPM- | 11/27/2024 | 11/28/2025 | 5,601,677 | 5,601,677 | 5999 | 153,486 | | | 153,486 | | 25,442 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511638 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/01/2026 | 204,720 | 204,720 | 5687 | | 4,528 | | 4,528 | | 8,135 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409094 | | N/A | Equity/Index | MS- | 11/22/2024 | 10/03/2025 | 690,871 | 690,871 | 5700 | 24,664 | | | 24,664 | | 1,210 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408622 | | N/A | Equity/Index | JPM- | 11/15/2024 | 11/14/2025 | 3,700,000 | 3,700,000 | 5871 | 95,460 | | | 95,460 | | 519 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503438 | | N/A | Equity/Index | MS- | 02/18/2025 | 02/18/2026 | 341,000 | 341,000 | 6130 | | 8,900 | | 8,900 | | 3 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505424 | | N/A | Equity/Index | JPM- | 03/14/2025 | 03/16/2026 | 259,000 | 259,000 | 5639 | | 7,433 | | 7,433 | | 5,368 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503579 | | N/A | Equity/Index | JFS- | 02/19/2025 | 02/03/2026 | 1,363,649 | 1,363,649 | 5995 | | 41,387 | | 41,387 | | 5,999 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2501733 | | N/A | Equity/Index | CITI- | 01/28/2025 | 12/17/2025 | 354,630 | 354,630 | 6051 | | 7,944 | | 7,944 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504926 | | N/A | Equity/Index | BMO- | 03/07/2025 | 03/06/2026 | 295,000 | 295,000 | 5770 | | 5,959 | | 5,959 | | 590 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407806 | | N/A | Equity/Index | JFS- | 10/30/2024 | 09/19/2025 | 317,227 | 317,227 | 5714 | 10,751 | | | 10,751 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512667 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/18/2026 | 346,000 | 346,000 | 5968 | | 12,491 | | 12,491 | | 15,512 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406840 | | N/A | Equity/Index | BMO- | 10/04/2024 | 10/06/2025 | 4,600,000 | 4,600,000 | 5751 | 118,680 | | | 118,680 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511645 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/15/2026 | 164,031 | 164,031 | 5917 | | 4,293 | | 4,293 | | 7,102 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502947 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/09/2026 | 377,250 | 377,250 | 5827 | | 11,544 | | 11,544 | | 126 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503296 | | N/A | Equity/Index | JPM- | 02/14/2025 | 02/17/2026 | 183,000 | 183,000 | 6115 | | 4,813 | | 4,813 | | 3 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511639 | | N/A | Equity/Index | JFS- | 06/05/2025 | 05/29/2026 | 150,178 | 150,178 | 5912 | | 3,696 | | 3,696 | | 6,098 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509598 | | N/A | Equity/Index | UBS- | 05/09/2025 | 05/08/2026 | 1,180,000 | 1,180,000 | 5660 | | 17,582 | | 17,582 | | 45,844 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509215 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/06/2026 | 177,588 | 177,588 | 5074 | | 3,800 | | 3,800 | | 9,107 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407044 | | N/A | Equity/Index | MS- | 10/08/2024 | 10/08/2025 | 4,000,000 | 4,000,000 | 5751 | 100,000 | | | 100,000 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509218 | | N/A | Equity/Index | BMO- | 05/05/2025 | 04/07/2026 | 158,567 | 158,567 | 5062 | | 3,409 | | 3,409 | | 7,939 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2406108 | | N/A | Equity/Index | JFS- | 09/11/2024 | 09/11/2025 | 4,600,000 | 4,600,000 | 5554 | 105,800 | | | 105,800 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505320 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/13/2026 | 116,655 | 116,655 | 6115 | | 397 | | 397 | | 37 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500210 | | N/A | Equity/Index | MS- | 01/03/2025 | 11/14/2025 | 449,664 | 449,664 | 5871 | | 11,781 | | 11,781 | | 34 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505092 | | N/A | Equity/Index | BMO- | 03/10/2025 | 03/10/2026 | 615,000 | 615,000 | 5615 | | 12,731 | | 12,731 | | 11,519 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505091 | | N/A | Equity/Index | BMO- | 03/10/2025 | 03/10/2026 | 5,210,000 | 5,210,000 | 5615 | | 78,150 | | 78,150 | | 71,441 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505737 | | N/A | Equity/Index | JPM- | 03/19/2025 | 03/19/2026 | 2,355,000 | 2,355,000 | 5675 | | 30,144 | | 30,144 | | 12,609 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500522 | | N/A | Equity/Index | UBS- | 01/10/2025 | 01/12/2026 | 6,008,355 | 6,008,355 | 5827 | | 132,184 | | 132,184 | | 14,420 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506430 | | N/A | Equity/Index | JFS- | 03/28/2025 | 03/04/2026 | 441,991 | 441,991 | 5778 | | 6,338 | | 6,338 | | 1,216 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506429 | | N/A | Equity/Index | JFS- | 03/28/2025 | 03/03/2026 | 181,845 | 181,845 | 5850 | | 1,929 | | 1,929 | | 2,611 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511027 | | N/A | Equity/Index | BMO- | 05/27/2025 | 05/01/2026 | 186,000 | 186,000 | 5687 | | 4,297 | | 4,297 | | 7,391 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405553 | | N/A | Equity/Index | JPM- | 08/23/2024 | 08/25/2025 | 4,500,000 | 4,500,000 | 5635 | 114,750 | | | 114,750 | | 91,977 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407158 | | N/A | Equity/Index | JPM- | 10/11/2024 | 10/10/2025 | 2,047,000 | 2,047,000 | 5815 | 52,813 | | | 52,813 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506433 | | N/A | Equity/Index | JFS- | 03/28/2025 | 03/05/2026 | 153,218 | 153,218 | 5843 | | 2,274 | | 2,274 | | 608 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2500209 | | N/A | Equity/Index | MS- | 01/03/2025 | 11/14/2025 | 1,054,168 | 1,054,168 | 5949 | | 28,146 | | 28,146 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502960 | | N/A | Equity/Index | JPM- | 02/11/2025 | 01/29/2026 | 721,337 | 721,337 | 6039 | | 17,024 | | 17,024 | | 3,799 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500827 | | N/A | Equity/Index | CITI- | 01/15/2025 | 01/15/2026 | 2,700,000 | 2,700,000 | 5950 | | 61,290 | | 61,290 | | 2,326 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2411251 | | N/A | Equity/Index | MS- | 12/27/2024 | 12/26/2025 | 7,280,000 | 7,280,000 | 5971 | 189,280 | | | 189,280 | | 47,032 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509603 | | N/A | Equity/Index | UBS- | 05/09/2025 | 05/11/2026 | 1,787,000 | 1,787,000 | 5660 | | 34,310 | | 34,310 | | 81,385 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506777 | | N/A | Equity/Index | CITI- | 04/04/2025 | 04/02/2026 | 898,000 | 898,000 | 5074 | | 11,854 | | 11,854 | | 44,402 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509055 | | N/A | Equity/Index | BMO- | 05/02/2025 | 05/04/2026 | 761,000 | 761,000 | 5687 | | 14,763 | | 14,763 | | 36,825 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507931 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/17/2026 | 1,975,000 | 1,975,000 | 5283 | | 24,490 | | 24,490 | | 76,884 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505193 | | N/A | Equity/Index | CITI- | 03/12/2025 | 03/12/2026 | 1,963,000 | 1,963,000 | 5599 | | 24,145 | | 24,145 | | 34,733 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507926 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/17/2026 | 474,000 | 474,000 | 5283 | | 5,214 | | 5,214 | | 17,141 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509601 | | N/A | Equity/Index | UBS- | 05/09/2025 | 05/08/2026 | 2,858,000 | 2,858,000 | 5660 | | 54,874 | | 54,874 | | 132,816 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504376 | | N/A | Equity/Index | BMO- | 02/28/2025 | 02/27/2026 | 1,070,000 | 1,070,000 | 5955 | | 23,861 | | 23,861 | | 11,461 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504692 | | N/A | Equity/Index | BMO- | 03/05/2025 | 03/05/2026 | 1,089,000 | 1,089,000 | 5843 | | 23,958 | | 23,958 | | 1,704 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504020 | | N/A | Equity/Index | BMO- | 02/25/2025 | 02/25/2026 | 724,000 | 724,000 | 5955 | | 13,539 | | 13,539 | | 5,754 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505900 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/23/2026 | 240,000 | 240,000 | 5668 | | 6,864 | | 6,864 | | 7,572 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408282 | | N/A | Equity/Index | JPM- | 11/08/2024 | 11/07/2025 | 2,400,000 | 2,400,000 | 5996 | 60,000 | | | 60,000 | | 4,538 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2509051 | | N/A | Equity/Index | BMO- | 05/02/2025 | 05/01/2026 | 724,000 | 724,000 | 5687 | | 14,118 | | 14,118 | | 35,250 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511053 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/16/2026 | 164,000 | 164,000 | 5276 | | 4,805 | | 4,805 | | 8,381 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405811 | | N/A | Equity/Index | JFS- | 08/30/2024 | 08/29/2025 | 1,691,000 | 1,691,000 | 5648 | 42,951 | | | 42,951 | | 8,470 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2505322 | | N/A | Equity/Index | MS- | 03/13/2025 | 02/20/2026 | 125,529 | 125,529 | 6013 | | 402 | | 402 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2410364 | | N/A | Equity/Index | BMO- | 12/13/2024 | 12/15/2025 | 3,330,000 | 3,330,000 | 6051 | 88,911 | | | 88,911 | | 142 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504928 | | N/A | Equity/Index | BMO- | 03/07/2025 | 03/06/2026 | 418,000 | 418,000 | 5770 | | 8,444 | | 8,444 | | 284 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2405175 | | N/A | Equity/Index | BMO- | 08/09/2024 | 08/08/2025 | 1,900,000 | 1,900,000 | 5344 | 42,560 | | | 42,560 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2408199 | | N/A | Equity/Index | UBS- | 11/07/2024 | 11/07/2025 | 5,963,000 | 5,963,000 | 5973 | 152,057 | | | 152,057 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503437 | | N/A | Equity/Index | MS- | 02/18/2025 | 02/18/2026 | 1,330,000 | 1,330,000 | 6130 | | 33,383 | | 33,383 | | 7 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409353 | | N/A | Equity/Index | MS- | 11/27/2024 | 10/07/2025 | 217,962 | 217,962 | 5696 | 7,738 | | | 7,738 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2512548 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/18/2026 | 1,221,000 | 1,221,000 | 5981 | | 31,868 | | 31,868 | | 47,643 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404094 | | N/A | Equity/Index | BMO- | 07/03/2024 | 07/03/2025 | 2,250,000 | 2,250,000 | 5537 | 64,350 | | | 64,350 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511044 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/10/2026 | 113,000 | 113,000 | 5268 | | 4,497 | | 4,497 | | 6,634 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2502456 | | N/A | Equity/Index | JFS- | 02/05/2025 | 02/05/2026 | 1,555,000 | 1,555,000 | 6061 | | 36,232 | | 36,232 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2510848 | | N/A | Equity/Index | BMO- | 05/23/2025 | 05/22/2026 | 1,871,000 | 1,871,000 | 5803 | | 39,665 | | 39,665 | | 79,915 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2506539 | | N/A | Equity/Index | CITI- | 04/02/2025 | 04/02/2026 | 2,343,000 | 2,343,000 | 5671 | | 38,425 | | 38,425 | | 99,534 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507443 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/13/2026 | 289,000 | 289,000 | 5363 | | 4,624 | | 4,624 | | 15,863 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2404142 | | N/A | Equity/Index | JFS- | 07/05/2024 | 07/07/2025 | 2,610,000 | 2,610,000 | 5567 | 72,819 | | | 72,819 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2404071 | | N/A | Equity/Index | JFS- | 07/02/2024 | 07/02/2025 | 5,900,000 | 5,900,000 | 5509 | 169,920 | | | 169,920 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2500985 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/16/2026 | 1,100,000 | 1,100,000 | 5997 | | 24,970 | | 24,970 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407902 | | N/A | Equity/Index | BMO- | 11/01/2024 | 10/31/2025 | 2,200,000 | 2,200,000 | 5729 | 53,680 | | | 53,680 | | 21,480 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511227 | | N/A | Equity/Index | JFS- | 05/30/2025 | 05/29/2026 | 225,000 | 225,000 | 5912 | | 6,210 | | 6,210 | | 10,058 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2407776 | | N/A | Equity/Index | BMO- | 10/30/2024 | 10/30/2025 | 3,458,000 | 3,458,000 | 5814 | 87,142 | | | 87,142 | | 12,974 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2504932 | | N/A | Equity/Index | BMO- | 03/07/2025 | 03/09/2026 | 292,000 | 292,000 | 5770 | | 7,650 | | 7,650 | | 8,477 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511710 | | N/A | Equity/Index | JPM- | 06/06/2025 | 06/08/2026 | 1,665,000 | 1,665,000 | 6000 | | 38,628 | | 38,628 | | 62,722 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503851 | | N/A | Equity/Index | MS- | 02/21/2025 | 02/20/2026 | 536,000 | 536,000 | 6013 | | 13,293 | | 13,293 | | 10 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2511016 | | N/A | Equity/Index | BMO- | 05/27/2025 | 04/21/2026 | 132,000 | 132,000 | 5158 | | 3,313 | | 3,313 | | 5,950 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409116 | | N/A | Equity/Index | JPM- | 11/25/2024 | 11/25/2025 | 4,900,000 | 4,900,000 | 5987 | 131,320 | | | 131,320 | | 28,232 | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2409957 | | N/A | Equity/Index | CITI- | 12/06/2024 | 12/05/2025 | 4,190,000 | 4,190,000 | 6090 | 114,806 | | | 114,806 | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2507439 | | N/A | Equity/Index | BMO- | 04/11/2025 | 04/10/2026 | 333,000 | 333,000 | 5363 | | 5,328 | | 5,328 | | 18,479 | | | | | | | .0001 |
| S&P 500 - Trigger TRIGGER UP 6045.26 TA2512624 | | N/A | Equity/Index | BMO- | 06/18/2025 | 06/12/2026 | 111,772 | 111,772 | 6045 | | 5,779 | | 5,779 | | 6,397 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2503335 | | N/A | Equity/Index | SG- | 02/14/2025 | 02/12/2026 | 51 | 21,302 | 416.2 | | 783 | | 783 | | 51 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2410319 | | N/A | Equity/Index | SG- | 12/12/2024 | 12/02/2025 | 416 | 174,920 | 425.34 | 5,353 | | | 5,353 | | 71 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2509210 | | N/A | Equity/Index | SG- | 05/05/2025 | 05/01/2026 | 135 | 50,105 | 370.48 | | 1,778 | | 1,778 | | 1,969 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2501214 | | N/A | Equity/Index | SG- | 01/21/2025 | 01/07/2026 | 52 | 21,388 | 406.23 | | 868 | | 868 | | 79 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2513060 | | N/A | Equity/Index | SG- | 06/25/2025 | 06/18/2026 | 255 | 94,908 | 370.86 | | 3,434 | | 3,434 | | 3,856 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2506510 | | N/A | Equity/Index | SG- | 03/31/2025 | 03/27/2026 | 140 | 55,399 | 395.01 | | 1,986 | | 1,986 | | 652 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2508213 | | N/A | Equity/Index | SG- | 04/22/2025 | 04/21/2026 | 589 | 217,912 | 368.79 | | 7,918 | | 7,918 | | 9,031 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2409514 | | N/A | Equity/Index | SG- | 12/02/2024 | 11/19/2025 | 500 | 212,670 | 418.73 | 9,147 | | | 9,147 | | 132 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2508556 | | N/A | Equity/Index | SG- | 04/25/2025 | 04/24/2026 | 122 | 45,157 | 370.58 | | 1,554 | | 1,554 | | 1,759 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2500136 | | N/A | Equity/Index | SG- | 01/03/2025 | 12/18/2025 | 49 | 19,965 | 405.85 | | 728 | | 728 | | 64 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2502977 | | N/A | Equity/Index | SG- | 02/11/2025 | 02/10/2026 | 445 | 185,445 | 417.17 | | 6,436 | | 6,436 | | 406 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2408749 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/12/2025 | 84 | 35,173 | 421.06 | 1,167 | | | 1,167 | | 15 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2510530 | | N/A | Equity/Index | SG- | 05/20/2025 | 05/19/2026 | 1,076 | 402,402 | 374.83 | | 13,588 | | 13,588 | | 13,668 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2409328 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/18/2025 | 46 | 19,625 | 416.79 | 925 | | | 925 | | 15 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2508214 | | N/A | Equity/Index | SG- | 04/22/2025 | 04/17/2026 | 281 | 103,962 | 370.39 | | 3,557 | | 3,557 | | 4,047 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2410179 | | N/A | Equity/Index | SG- | 12/10/2024 | 12/09/2025 | 158 | 66,463 | 423.55 | 2,188 | | | 2,188 | | 37 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2507695 | | N/A | Equity/Index | SG- | 04/15/2025 | 04/14/2026 | 747 | 276,711 | 369.68 | | 9,911 | | 9,911 | | 11,007 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2411499 | | N/A | Equity/Index | SG- | 12/30/2024 | 12/26/2025 | 282 | 114,478 | 407.48 | 3,913 | | | 3,913 | | 350 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2501324 | | N/A | Equity/Index | SG- | 01/22/2025 | 01/15/2026 | 43 | 17,697 | 406.78 | | 718 | | 718 | | 67 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SGIXAIN8 1 YR TA2504162 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/25/2026 | 119 | 48,550 | 407.15 | | 1,754 | | 1,754 | | 240 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2512777 | | N/A | Equity/Index | SG- | 06/20/2025 | 06/17/2026 | 457 | 169,483 | 371.01 | | 5,865 | | 5,865 | | 6,868 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2511192 | | N/A | Equity/Index | SG- | 05/29/2025 | 05/28/2026 | 75 | 27,851 | 371.87 | | 951 | | 951 | | 1,072 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2513016 | | N/A | Equity/Index | SG- | 06/24/2025 | 06/17/2026 | 315 | 117,936 | 371.01 | | 4,568 | | 4,568 | | 4,734 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2511525 | | N/A | Equity/Index | SG- | 06/03/2025 | 06/02/2026 | 177 | 65,948 | 372.2 | | 2,329 | | 2,329 | | 2,514 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2505615 | | N/A | Equity/Index | SG- | 03/17/2025 | 03/13/2026 | 72 | 28,520 | 393.71 | | 1,078 | | 1,078 | | 342 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2502157 | | N/A | Equity/Index | SG- | 01/31/2025 | 01/23/2026 | 34 | 14,107 | 412.7 | | 529 | | 529 | | 37 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2408459 | | N/A | Equity/Index | SG- | 11/11/2024 | 11/05/2025 | 224 | 94,373 | 410.21 | 4,633 | | | 4,633 | | 111 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2410508 | | N/A | Equity/Index | SG- | 12/16/2024 | 12/04/2025 | 95 | 39,820 | 431.14 | 965 | | | 965 | | 9 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2507780 | | N/A | Equity/Index | SG- | 04/16/2025 | 04/15/2026 | 132 | 48,847 | 370.43 | | 1,684 | | 1,684 | | 1,894 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2507779 | | N/A | Equity/Index | SG- | 04/16/2025 | 03/31/2026 | 170 | 62,909 | 395.71 | | 801 | | 801 | | 774 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2410967 | | N/A | Equity/Index | SG- | 12/20/2024 | 12/18/2025 | 170 | 69,350 | 405.85 | 2,649 | | | 2,649 | | 222 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2502160 | | N/A | Equity/Index | SG- | 01/31/2025 | 01/22/2026 | 31 | 12,862 | 411.56 | | 499 | | 499 | | 36 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2409327 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/07/2025 | 56 | 23,891 | 417.24 | 1,101 | | | 1,101 | | 14 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2505101 | | N/A | Equity/Index | SG- | 03/10/2025 | 03/06/2026 | 220 | 86,898 | 400.4 | | 2,551 | | 2,551 | | 701 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2507008 | | N/A | Equity/Index | SG- | 04/08/2025 | 03/27/2026 | 350 | 130,337 | 395.01 | | 1,912 | | 1,912 | | 1,630 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2507696 | | N/A | Equity/Index | SG- | 04/15/2025 | 04/02/2026 | 55 | 20,374 | 387.13 | | 375 | | 375 | | 384 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2505141 | | N/A | Equity/Index | SG- | 03/11/2025 | 03/10/2026 | 227 | 89,290 | 394.99 | | 2,980 | | 2,980 | | 995 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2509291 | | N/A | Equity/Index | SG- | 05/06/2025 | 05/05/2026 | 1,137 | 421,895 | 371.15 | | 14,645 | | 14,645 | | 16,255 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2506555 | | N/A | Equity/Index | SG- | 04/02/2025 | 03/12/2026 | 175 | 69,585 | 392.63 | | 2,774 | | 2,774 | | 876 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2410180 | | N/A | Equity/Index | SG- | 12/10/2024 | 10/30/2025 | 49 | 20,612 | 412.87 | 892 | | | 892 | | 16 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2505751 | | N/A | Equity/Index | SG- | 03/19/2025 | 03/06/2026 | 225 | 89,242 | 398.85 | | 2,869 | | 2,869 | | 784 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2501323 | | N/A | Equity/Index | SG- | 01/22/2025 | 01/21/2026 | 252 | 103,713 | 411.31 | | 3,697 | | 3,697 | | 296 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2411067 | | N/A | Equity/Index | SG- | 12/23/2024 | 12/16/2025 | 90 | 36,674 | 419.16 | 896 | | | 896 | | 36 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2511924 | | N/A | Equity/Index | SG- | 06/09/2025 | 12/10/2025 | 268 | 99,897 | 305.68 | | 17,441 | | 17,441 | | 18,482 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2410181 | | N/A | Equity/Index | SG- | 12/10/2024 | 12/05/2025 | 60 | 25,239 | 429.81 | 678 | | | 678 | | 7 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2510321 | | N/A | Equity/Index | SG- | 05/16/2025 | 05/08/2026 | 203 | 76,030 | 371.42 | | 2,907 | | 2,907 | | 2,884 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2509057 | | N/A | Equity/Index | SG- | 05/02/2025 | 04/29/2026 | 123 | 45,666 | 370.89 | | 1,606 | | 1,606 | | 1,763 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2509702 | | N/A | Equity/Index | SG- | 05/09/2025 | 05/06/2026 | 330 | 122,569 | 371.06 | | 4,306 | | 4,306 | | 4,738 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2511011 | | N/A | Equity/Index | SG- | 05/27/2025 | 04/28/2026 | 73 | 27,219 | 370.37 | | 993 | | 993 | | 1,065 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2511009 | | N/A | Equity/Index | SG- | 05/27/2025 | 05/22/2026 | 313 | 116,705 | 371.14 | | 4,273 | | 4,273 | | 4,560 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2503070 | | N/A | Equity/Index | SG- | 02/12/2025 | 02/11/2026 | 300 | 124,860 | 416.73 | | 4,319 | | 4,319 | | 285 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2411713 | | N/A | Equity/Index | SG- | 12/31/2024 | 12/30/2025 | 84 | 34,066 | 405.95 | 1,212 | | | 1,212 | | 122 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SGIXAIN8 1 YR TA2409516 | | N/A | Equity/Index | SG- | 12/02/2024 | 11/26/2025 | 101 | 42,959 | 426.5 | 1,484 | | | 1,484 | | 13 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2409706 | | N/A | Equity/Index | SG- | 12/05/2024 | 12/04/2025 | 696 | 298,041 | 431.14 | 9,816 | | | 9,816 | | 66 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2509852 | | N/A | Equity/Index | SG- | 05/12/2025 | 02/12/2026 | 310 | 115,416 | 302 | | 20,885 | | 20,885 | | 22,265 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2510914 | | N/A | Equity/Index | SG- | 05/23/2025 | 05/21/2026 | 163 | 60,496 | 371.49 | | 2,075 | | 2,075 | | 2,343 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2504040 | | N/A | Equity/Index | SG- | 02/25/2025 | 02/20/2026 | 225 | 91,609 | 415.18 | | 2,475 | | 2,475 | | 257 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2510390 | | N/A | Equity/Index | SG- | 05/19/2025 | 05/08/2026 | 96 | 35,984 | 371.64 | | 1,376 | | 1,376 | | 1,353 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2411362 | | N/A | Equity/Index | SG- | 12/27/2024 | 12/24/2025 | 264 | 107,575 | 408.83 | 3,703 | | | 3,703 | | 288 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2408745 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/14/2025 | 280 | 117,244 | 416.72 | 4,450 | | | 4,450 | | 83 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2503981 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/19/2026 | 90 | 36,751 | 417.17 | | 967 | | 967 | | 89 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2500134 | | N/A | Equity/Index | SG- | 01/03/2025 | 01/02/2026 | 326 | 132,829 | 405.98 | | 4,916 | | 4,916 | | 483 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2507778 | | N/A | Equity/Index | SG- | 04/16/2025 | 03/25/2026 | 185 | 68,459 | 398.87 | | 750 | | 750 | | 697 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2502382 | | N/A | Equity/Index | SG- | 02/04/2025 | 02/03/2026 | 601 | 249,367 | 414.4 | | 8,912 | | 8,912 | | 631 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2509056 | | N/A | Equity/Index | SG- | 05/02/2025 | 04/15/2026 | 555 | 206,055 | 370.43 | | 7,231 | | 7,231 | | 7,964 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2503432 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/13/2026 | 191 | 79,870 | 417.46 | | 2,855 | | 2,855 | | 175 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2505614 | | N/A | Equity/Index | SG- | 03/17/2025 | 02/25/2026 | 97 | 38,423 | 407.15 | | 901 | | 901 | | 196 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2411715 | | N/A | Equity/Index | SG- | 12/31/2024 | 12/18/2025 | 70 | 28,389 | 405.85 | 998 | | | 998 | | 91 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2502155 | | N/A | Equity/Index | SG- | 01/31/2025 | 01/30/2026 | 545 | 226,126 | 415.8 | | 7,784 | | 7,784 | | 497 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2512100 | | N/A | Equity/Index | SG- | 06/11/2025 | 06/03/2026 | 68 | 25,303 | 372.59 | | 860 | | 860 | | 954 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2508300 | | N/A | Equity/Index | SG- | 04/23/2025 | 04/22/2026 | 494 | 182,894 | 369.97 | | 6,442 | | 6,442 | | 7,266 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2501118 | | N/A | Equity/Index | SG- | 01/17/2025 | 01/13/2026 | 150 | 61,427 | 404.38 | | 2,529 | | 2,529 | | 273 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2508557 | | N/A | Equity/Index | SG- | 04/25/2025 | 04/22/2026 | 181 | 66,995 | 369.97 | | 2,348 | | 2,348 | | 2,662 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2503433 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/13/2026 | 131 | 54,780 | 417.69 | | 1,945 | | 1,945 | | 118 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2512099 | | N/A | Equity/Index | SG- | 06/11/2025 | 06/09/2026 | 125 | 46,514 | 372.75 | | 1,584 | | 1,584 | | 1,754 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2506089 | | N/A | Equity/Index | SG- | 03/24/2025 | 03/20/2026 | 124 | 49,431 | 396.02 | | 1,881 | | 1,881 | | 534 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2502545 | | N/A | Equity/Index | SG- | 02/06/2025 | 02/05/2026 | 147 | 61,277 | 416.7 | | 2,167 | | 2,167 | | 133 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2411363 | | N/A | Equity/Index | SG- | 12/27/2024 | 12/26/2025 | 213 | 86,793 | 408.77 | 3,001 | | | 3,001 | | 238 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2509058 | | N/A | Equity/Index | SG- | 05/02/2025 | 04/23/2026 | 326 | 121,034 | 370.23 | | 4,321 | | 4,321 | | 4,755 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2504039 | | N/A | Equity/Index | SG- | 02/25/2025 | 02/20/2026 | 187 | 76,137 | 409.67 | | 2,462 | | 2,462 | | 311 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2510913 | | N/A | Equity/Index | SG- | 05/23/2025 | 05/22/2026 | 292 | 108,373 | 370.86 | | 3,803 | | 3,803 | | 4,296 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2409020 | | N/A | Equity/Index | SG- | 11/22/2024 | 11/19/2025 | 74 | 31,530 | 418.73 | 1,393 | | | 1,393 | | 20 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2511766 | | N/A | Equity/Index | SG- | 06/06/2025 | 06/04/2026 | 211 | 78,908 | 372.32 | | 2,902 | | 2,902 | | 2,990 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2511428 | | N/A | Equity/Index | SG- | 06/02/2025 | 05/29/2026 | 92 | 34,242 | 371.34 | | 1,224 | | 1,224 | | 1,341 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2505750 | | N/A | Equity/Index | SG- | 03/19/2025 | 03/05/2026 | 287 | 113,833 | 403.37 | | 3,136 | | 3,136 | | 765 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2503982 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/03/2026 | 15 | 6,125 | 414.4 | | 172 | | 172 | | 16 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SGIXAIN8 1 YR TA2508555 | | N/A | Equity/Index | SG- | 04/25/2025 | 04/23/2026 | 131 | 48,488 | 370.23 | | 1,686 | | 1,686 | | 1,911 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2501119 | | N/A | Equity/Index | SG- | 01/17/2025 | 01/16/2026 | 121 | 49,551 | 408.8 | | 1,792 | | 1,792 | | 164 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2501751 | | N/A | Equity/Index | SG- | 01/28/2025 | 01/27/2026 | 380 | 157,001 | 411.38 | | 5,858 | | 5,858 | | 468 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2510389 | | N/A | Equity/Index | SG- | 05/19/2025 | 05/12/2026 | 99 | 37,108 | 372.31 | | 1,394 | | 1,394 | | 1,368 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2509701 | | N/A | Equity/Index | SG- | 05/09/2025 | 04/29/2026 | 165 | 61,284 | 370.89 | | 2,147 | | 2,147 | | 2,365 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2505726 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/13/2026 | 324 | 127,931 | 389.61 | | 5,280 | | 5,280 | | 1,898 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2410509 | | N/A | Equity/Index | SG- | 12/16/2024 | 12/09/2025 | 54 | 22,635 | 423.55 | 707 | | | 707 | | 13 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2502384 | | N/A | Equity/Index | SG- | 02/04/2025 | 11/25/2025 | 45 | 18,671 | 426.32 | | 393 | | 393 | | 6 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2512303 | | N/A | Equity/Index | SG- | 06/13/2025 | 06/10/2026 | 288 | 106,615 | 372.34 | | 3,433 | | 3,433 | | 4,105 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2504444 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/27/2026 | 112 | 45,602 | 405.28 | | 1,700 | | 1,700 | | 257 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2409386 | | N/A | Equity/Index | SG- | 11/29/2024 | 11/21/2025 | 246 | 105,000 | 424.27 | 4,032 | | | 4,032 | | 37 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2510388 | | N/A | Equity/Index | SG- | 05/19/2025 | 05/15/2026 | 113 | 42,356 | 374.53 | | 1,482 | | 1,482 | | 1,444 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2504443 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/18/2026 | 118 | 48,045 | 418.17 | | 1,162 | | 1,162 | | 107 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2502159 | | N/A | Equity/Index | SG- | 01/31/2025 | 01/14/2026 | 41 | 17,011 | 406.56 | | 758 | | 758 | | 64 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2502487 | | N/A | Equity/Index | SG- | 02/05/2025 | 02/04/2026 | 1,205 | 502,124 | 414.92 | | 18,625 | | 18,625 | | 1,228 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2500137 | | N/A | Equity/Index | SG- | 01/03/2025 | 12/19/2025 | 44 | 17,928 | 404.88 | | 675 | | 675 | | 63 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2509209 | | N/A | Equity/Index | SG- | 05/05/2025 | 05/01/2026 | 169 | 62,724 | 371.27 | | 2,166 | | 2,166 | | 2,395 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2504661 | | N/A | Equity/Index | SG- | 03/04/2025 | 03/03/2026 | 441 | 176,290 | 404.22 | | 5,331 | | 5,331 | | 1,105 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2409329 | | N/A | Equity/Index | SG- | 11/27/2024 | 11/26/2025 | 67 | 28,584 | 427.4 | 1,004 | | | 1,004 | | 8 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2410318 | | N/A | Equity/Index | SG- | 12/12/2024 | 12/10/2025 | 299 | 125,724 | 420.65 | 4,495 | | | 4,495 | | 95 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2513015 | | N/A | Equity/Index | SG- | 06/24/2025 | 06/23/2026 | 292 | 109,325 | 372.12 | | 4,109 | | 4,109 | | 4,251 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2411714 | | N/A | Equity/Index | SG- | 12/31/2024 | 12/26/2025 | 140 | 56,777 | 408.77 | 1,839 | | | 1,839 | | 157 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2513059 | | N/A | Equity/Index | SG- | 06/25/2025 | 06/24/2026 | 182 | 67,739 | 374.4 | | 2,187 | | 2,187 | | 2,451 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2504660 | | N/A | Equity/Index | SG- | 03/04/2025 | 02/27/2026 | 567 | 226,658 | 407.16 | | 6,170 | | 6,170 | | 1,158 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2505727 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/17/2026 | 304 | 120,034 | 396.11 | | 4,053 | | 4,053 | | 1,289 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2501403 | | N/A | Equity/Index | SG- | 01/23/2025 | 01/22/2026 | 105 | 43,366 | 411.56 | | 1,602 | | 1,602 | | 122 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2506088 | | N/A | Equity/Index | SG- | 03/24/2025 | 03/18/2026 | 290 | 115,606 | 394.85 | | 4,552 | | 4,552 | | 1,319 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2411244 | | N/A | Equity/Index | SG- | 12/26/2024 | 12/23/2025 | 217 | 88,703 | 407.49 | 3,313 | | | 3,313 | | 261 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2507159 | | N/A | Equity/Index | SG- | 04/09/2025 | 04/08/2026 | 186 | 68,115 | 372.39 | | 1,870 | | 1,870 | | 2,458 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2504041 | | N/A | Equity/Index | SG- | 02/25/2025 | 02/24/2026 | 100 | 40,715 | 408.34 | | 1,381 | | 1,381 | | 186 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2511429 | | N/A | Equity/Index | SG- | 06/02/2025 | 05/29/2026 | 165 | 61,413 | 372.17 | | 2,135 | | 2,135 | | 2,335 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2408497 | | N/A | Equity/Index | SG- | 11/12/2024 | 11/11/2025 | 173 | 72,843 | 421.31 | 2,596 | | | 2,596 | | 29 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2508216 | | N/A | Equity/Index | SG- | 04/22/2025 | 04/10/2026 | 93 | 34,407 | 369.59 | | 1,199 | | 1,199 | | 1,369 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2508558 | | N/A | Equity/Index | SG- | 04/25/2025 | 04/15/2026 | 69 | 25,540 | 370.43 | | 873 | | 873 | | 990 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SGIXAIN8 1 YR TA2511190 | | N/A | Equity/Index | SG- | 05/29/2025 | 05/27/2026 | 456 | 169,331 | 372.86 | | 5,578 | | 5,578 | | 6,284 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2501404 | | N/A | Equity/Index | SG- | 01/23/2025 | 01/21/2026 | 100 | 41,301 | 411.31 | | 1,535 | | 1,535 | | 118 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2511427 | | N/A | Equity/Index | SG- | 06/02/2025 | 05/19/2026 | 131 | 48,758 | 374.83 | | 1,523 | | 1,523 | | 1,664 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2408748 | | N/A | Equity/Index | SG- | 11/19/2024 | 10/28/2025 | 99 | 41,454 | 414.69 | 1,639 | | | 1,639 | | 26 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2502156 | | N/A | Equity/Index | SG- | 01/31/2025 | 01/29/2026 | 97 | 40,246 | 413.13 | | 1,500 | | 1,500 | | 107 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2508116 | | N/A | Equity/Index | SG- | 04/21/2025 | 04/17/2026 | 170 | 62,694 | 370.39 | | 2,064 | | 2,064 | | 2,449 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2409515 | | N/A | Equity/Index | SG- | 12/02/2024 | 11/28/2025 | 96 | 40,833 | 426.83 | 1,401 | | | 1,401 | | 13 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2504965 | | N/A | Equity/Index | SG- | 03/07/2025 | 03/06/2026 | 179 | 71,672 | 398.85 | | 2,646 | | 2,646 | | 624 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2509700 | | N/A | Equity/Index | SG- | 05/09/2025 | 03/26/2026 | 96 | 35,656 | 398.1 | | 397 | | 397 | | 379 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2508117 | | N/A | Equity/Index | SG- | 04/21/2025 | 04/02/2026 | 99 | 36,510 | 373.56 | | 1,049 | | 1,049 | | 1,240 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2507007 | | N/A | Equity/Index | SG- | 04/08/2025 | 04/07/2026 | 279 | 103,897 | 372.71 | | 3,594 | | 3,594 | | 3,637 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2510062 | | N/A | Equity/Index | SG- | 05/14/2025 | 05/12/2026 | 367 | 136,572 | 372.31 | | 4,711 | | 4,711 | | 5,071 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2408750 | | N/A | Equity/Index | SG- | 11/19/2024 | 10/24/2025 | 83 | 34,755 | 413.94 | 1,399 | | | 1,399 | | 21 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2504445 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/24/2026 | 121 | 49,266 | 408.34 | | 1,664 | | 1,664 | | 225 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2410968 | | N/A | Equity/Index | SG- | 12/20/2024 | 12/12/2025 | 276 | 112,591 | 418.63 | 2,826 | | | 2,826 | | 110 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2501847 | | N/A | Equity/Index | SG- | 01/29/2025 | 01/28/2026 | 239 | 98,738 | 413.16 | | 3,491 | | 3,491 | | 261 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2512514 | | N/A | Equity/Index | SG- | 06/17/2025 | 06/12/2026 | 379 | 140,613 | 372.55 | | 4,620 | | 4,620 | | 5,374 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2503336 | | N/A | Equity/Index | SG- | 02/14/2025 | 02/03/2026 | 31 | 12,948 | 414.4 | | 497 | | 497 | | 32 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2512438 | | N/A | Equity/Index | SG- | 06/16/2025 | 06/12/2026 | 386 | 143,685 | 370.19 | | 5,347 | | 5,347 | | 5,922 | | | | | | | .0001 |
| SGIXAIN8 1 YR TA2502158 | | N/A | Equity/Index | SG- | 01/31/2025 | 01/23/2026 | 23 | 9,543 | 413.01 | | 355 | | 355 | | 24 | | | | | | | .0001 |
| SGIXAIN8 2 YR TA2510912 | | N/A | Equity/Index | SG- | 05/23/2025 | 05/21/2027 | 365 | 135,466 | 370.86 | | 6,484 | | 6,171 | | 6,931 | | | (313) | | | | .0001 |
| SGIXAIN8 2 YR TA2509211 | | N/A | Equity/Index | SG- | 05/05/2025 | 04/30/2027 | 211 | 78,313 | 371.27 | | 3,717 | | 3,430 | | 3,925 | | | (288) | | | | .0001 |
| SGIXAIN8 2 YR TA2511523 | | N/A | Equity/Index | SG- | 06/03/2025 | 06/02/2027 | 1,022 | 380,787 | 372.2 | | 18,358 | | 17,677 | | 18,889 | | | (681) | | | | .0001 |
| SGIXAIN8 2 YR TA2504663 | | N/A | Equity/Index | SG- | 03/04/2025 | 02/26/2027 | 194 | 77,552 | 405.28 | | 3,289 | | 2,753 | | 1,257 | | | (537) | | | | .0001 |
| SGIXAIN8 2 YR TA2411116 | | N/A | Equity/Index | SG- | 12/24/2024 | 12/23/2026 | 247 | 100,981 | 407.49 | 5,130 | | | 3,811 | | 1,326 | | | (1,277) | | | | .0001 |
| SGIXAIN8 2 YR TA2501320 | | N/A | Equity/Index | SG- | 01/22/2025 | 01/21/2027 | 735 | 302,497 | 411.31 | | 14,778 | | 11,550 | | 3,625 | | | (3,228) | | | | .0001 |
| SGIXAIN8 2 YR TA2507010 | | N/A | Equity/Index | SG- | 04/08/2025 | 04/02/2027 | 100 | 37,239 | 373.56 | | 1,732 | | 1,533 | | 1,728 | | | (199) | | | | .0001 |
| SGIXAIN8 2 YR TA2502544 | | N/A | Equity/Index | SG- | 02/06/2025 | 02/05/2027 | 438 | 182,580 | 416.7 | | 8,799 | | 7,058 | | 1,826 | | | (1,740) | | | | .0001 |
| SGIXAIN8 2 YR TA2511764 | | N/A | Equity/Index | SG- | 06/06/2025 | 06/04/2027 | 229 | 85,639 | 372.32 | | 4,241 | | 4,113 | | 4,224 | | | (129) | | | | .0001 |
| SGIXAIN8 2 YR TA2411245 | | N/A | Equity/Index | SG- | 12/26/2024 | 12/24/2026 | 165 | 67,447 | 408.83 | 3,329 | | | 2,477 | | 845 | | | (829) | | | | .0001 |
| SGIXAIN8 2 YR TA2511191 | | N/A | Equity/Index | SG- | 05/29/2025 | 05/28/2027 | 311 | 115,487 | 371.87 | | 5,431 | | 5,193 | | 5,781 | | | (239) | | | | .0001 |
| SGIXAIN8 2 YR TA2503572 | | N/A | Equity/Index | SG- | 02/19/2025 | 02/18/2027 | 124 | 51,729 | 418.17 | | 2,431 | | 1,993 | | 503 | | | (437) | | | | .0001 |
| SGIXAIN8 2 YR TA2409517 | | N/A | Equity/Index | SG- | 12/02/2024 | 11/25/2026 | 84 | 35,729 | 426.32 | 1,730 | | | 1,227 | | 199 | | | (434) | | | | .0001 |
| SGIXAIN8 2 YR TA2509292 | | N/A | Equity/Index | SG- | 05/06/2025 | 05/05/2027 | 695 | 257,887 | 371.15 | | 12,293 | | 11,364 | | 13,000 | | | (929) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SGIXAIN8 2 YR TA2506681 | | N/A | Equity/Index | SG- | 04/03/2025 | 04/01/2027 | 280 | 108,396 | 395.98 | | 4,243 | | 3,730 | | 2,558 | | | (514) | | | | .0001 |
| SGIXAIN8 2 YR TA2501212 | | N/A | Equity/Index | SG- | 01/21/2025 | 01/15/2027 | 47 | 19,332 | 406.78 | | 1,028 | | 801 | | 270 | | | (228) | | | | .0001 |
| SGIXAIN8 2 YR TA2513017 | | N/A | Equity/Index | SG- | 06/24/2025 | 06/23/2027 | 443 | 165,859 | 372.12 | | 8,366 | | 8,297 | | 8,289 | | | (69) | | | | .0001 |
| SGIXAIN8 2 YR TA2410511 | | N/A | Equity/Index | SG- | 12/16/2024 | 12/02/2026 | 56 | 23,473 | 425.34 | 1,013 | | | 736 | | 141 | | | (257) | | | | .0001 |
| SGIXAIN8 2 YR TA2408496 | | N/A | Equity/Index | SG- | 11/12/2024 | 11/11/2026 | 241 | 101,475 | 421.31 | 4,994 | | | 3,416 | | 679 | | | (1,242) | | | | .0001 |
| SGIXAIN8 2 YR TA2511010 | | N/A | Equity/Index | SG- | 05/27/2025 | 05/21/2027 | 271 | 101,045 | 371.14 | | 4,987 | | 4,752 | | 5,111 | | | (235) | | | | .0001 |
| SGIXAIN8 2 YR TA2504038 | | N/A | Equity/Index | SG- | 02/25/2025 | 02/24/2027 | 439 | 178,739 | 408.34 | | 8,391 | | 6,950 | | 2,554 | | | (1,441) | | | | .0001 |
| SGIXAIN8 2 YR TA2408014 | | N/A | Equity/Index | SG- | 11/04/2024 | 10/30/2026 | 511 | 208,416 | 412.87 | 9,275 | | | 6,226 | | 1,981 | | | (2,319) | | | | .0001 |
| SGIXAIN8 2 YR TA2508301 | | N/A | Equity/Index | SG- | 04/23/2025 | 04/22/2027 | 261 | 96,630 | 369.97 | | 4,647 | | 4,213 | | 4,996 | | | (434) | | | | .0001 |
| SGIXAIN8 2 YR TA2408747 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/04/2026 | 113 | 47,316 | 407.86 | 2,889 | | | 1,987 | | 542 | | | (732) | | | | .0001 |
| SGIXAIN8 2 YR TA2501402 | | N/A | Equity/Index | SG- | 01/23/2025 | 01/22/2027 | 374 | 154,466 | 411.56 | | 7,735 | | 6,056 | | 1,831 | | | (1,679) | | | | .0001 |
| SGIXAIN8 2 YR TA2510531 | | N/A | Equity/Index | SG- | 05/20/2025 | 05/19/2027 | 399 | 149,218 | 374.83 | | 6,964 | | 6,572 | | 6,853 | | | (392) | | | | .0001 |
| SGIXAIN8 2 YR TA2505613 | | N/A | Equity/Index | SG- | 03/17/2025 | 03/11/2027 | 175 | 69,319 | 393.35 | | 3,530 | | 3,018 | | 1,693 | | | (513) | | | | .0001 |
| SGIXAIN8 2 YR TA2503334 | | N/A | Equity/Index | SG- | 02/14/2025 | 01/27/2027 | 20 | 8,354 | 411.38 | | 452 | | 367 | | 100 | | | (85) | | | | .0001 |
| SGIXAIN8 2 YR TA2500135 | | N/A | Equity/Index | SG- | 01/03/2025 | 12/18/2026 | 171 | 69,674 | 405.85 | | 3,473 | | 2,614 | | 966 | | | (860) | | | | .0001 |
| SGIXAIN8 2 YR TA2507009 | | N/A | Equity/Index | SG- | 04/08/2025 | 04/02/2027 | 79 | 29,419 | 387.13 | | 985 | | 872 | | 940 | | | (113) | | | | .0001 |
| SGIXAIN8 2 YR TA2508559 | | N/A | Equity/Index | SG- | 04/25/2025 | 04/01/2027 | 100 | 37,014 | 395.98 | | 913 | | 830 | | 914 | | | (83) | | | | .0001 |
| SGIXAIN8 2 YR TA2510392 | | N/A | Equity/Index | SG- | 05/19/2025 | 05/07/2027 | 96 | 35,984 | 371.54 | | 1,835 | | 1,727 | | 1,780 | | | (107) | | | | .0001 |
| SGIXAIN8 2 YR TA2506556 | | N/A | Equity/Index | SG- | 04/02/2025 | 03/24/2027 | 135 | 53,680 | 398.64 | | 2,489 | | 2,182 | | 1,125 | | | (308) | | | | .0001 |
| SGIXAIN8 2 YR TA2502546 | | N/A | Equity/Index | SG- | 02/06/2025 | 01/22/2027 | 100 | 41,685 | 413.01 | | 2,151 | | 1,717 | | 464 | | | (434) | | | | .0001 |
| SGIXAIN8 2 YR TA2501213 | | N/A | Equity/Index | SG- | 01/21/2025 | 01/15/2027 | 218 | 89,666 | 408.8 | | 4,574 | | 3,562 | | 1,164 | | | (1,012) | | | | .0001 |
| SGIXAIN8 2 YR TA2501321 | | N/A | Equity/Index | SG- | 01/22/2025 | 01/15/2027 | 34 | 13,993 | 409.51 | | 708 | | 552 | | 177 | | | (156) | | | | .0001 |
| SGIXAIN8 2 YR TA2511765 | | N/A | Equity/Index | SG- | 06/06/2025 | 06/04/2027 | 753 | 281,599 | 373.14 | | 13,685 | | 13,270 | | 13,611 | | | (415) | | | | .0001 |
| SGIXAIN8 2 YR TA2503332 | | N/A | Equity/Index | SG- | 02/14/2025 | 01/29/2027 | 52 | 21,720 | 413.13 | | 1,136 | | 923 | | 244 | | | (213) | | | | .0001 |
| SGIXAIN8 2 YR TA2502824 | | N/A | Equity/Index | SG- | 02/10/2025 | 02/05/2027 | 195 | 81,348 | 416.85 | | 3,920 | | 3,162 | | 809 | | | (758) | | | | .0001 |
| SGIXAIN8 2 YR TA2504581 | | N/A | Equity/Index | SG- | 03/03/2025 | 02/12/2027 | 98 | 39,614 | 417.69 | | 1,393 | | 1,159 | | 400 | | | (233) | | | | .0001 |
| SGIXAIN8 2 YR TA2504662 | | N/A | Equity/Index | SG- | 03/04/2025 | 03/03/2027 | 268 | 107,133 | 404.22 | | 4,669 | | 3,912 | | 1,812 | | | (757) | | | | .0001 |
| SGIXAIN8 2 YR TA2513283 | | N/A | Equity/Index | SG- | 06/27/2025 | 06/25/2027 | 369 | 137,881 | 372.27 | | 6,826 | | 6,817 | | 6,886 | | | (9) | | | | .0001 |
| SGIXAIN8 2 YR TA2510323 | | N/A | Equity/Index | SG- | 05/16/2025 | 05/12/2027 | 314 | 117,602 | 372.31 | | 5,873 | | 5,524 | | 5,726 | | | (349) | | | | .0001 |
| SGIXAIN8 2 YR TA2504446 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/26/2027 | 198 | 80,618 | 407.98 | | 3,815 | | 3,184 | | 1,170 | | | (632) | | | | .0001 |
| SGIXAIN8 2 YR TA2512439 | | N/A | Equity/Index | SG- | 06/16/2025 | 06/11/2027 | 199 | 74,076 | 370.19 | | 3,702 | | 3,630 | | 3,850 | | | (72) | | | | .0001 |
| SGIXAIN8 2 YR TA2411069 | | N/A | Equity/Index | SG- | 12/23/2024 | 12/16/2026 | 413 | 168,293 | 419.16 | 6,440 | | | 4,754 | | 1,396 | | | (1,614) | | | | .0001 |
| SGIXAIN8 2 YR TA2411712 | | N/A | Equity/Index | SG- | 12/31/2024 | 12/30/2026 | 90 | 36,500 | 405.95 | 1,792 | | | 1,348 | | 518 | | | (444) | | | | .0001 |
| SGIXAIN8 2 YR TA2511524 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/28/2027 | 241 | 89,794 | 371.34 | | 4,403 | | 4,239 | | 4,538 | | | (164) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SGIXAIN8 2 YR TA2410598 | | N/A | Equity/Index | SG- | 12/17/2024 | 12/03/2026 | 41 | 17,097 | 425.79 | 697 | | | 507 | | 102 | | | (177) | | | | .0001 |
| SGIXAIN8 2 YR TA2512101 | | N/A | Equity/Index | SG- | 06/11/2025 | 06/10/2027 | 601 | 223,638 | 372.34 | | 10,629 | | 10,352 | | 11,114 | | | (277) | | | | .0001 |
| SGIXAIN8 2 YR TA2511430 | | N/A | Equity/Index | SG- | 06/02/2025 | 05/27/2027 | 87 | 32,381 | 372.86 | | 1,519 | | 1,461 | | 1,577 | | | (59) | | | | .0001 |
| SGIXAIN8 2 YR TA2510391 | | N/A | Equity/Index | SG- | 05/19/2025 | 05/12/2027 | 182 | 68,219 | 372.31 | | 3,427 | | 3,228 | | 3,319 | | | (199) | | | | .0001 |
| SGIXAIN8 2 YR TA2503330 | | N/A | Equity/Index | SG- | 02/14/2025 | 02/10/2027 | 27 | 11,278 | 417.17 | | 546 | | 446 | | 112 | | | (101) | | | | .0001 |
| SGIXAIN8 2 YR TA2411070 | | N/A | Equity/Index | SG- | 12/23/2024 | 12/18/2026 | 457 | 186,223 | 407.13 | 9,256 | | | 6,840 | | 2,462 | | | (2,314) | | | | .0001 |
| SGIXAIN8 2 YR TA2511584 | | N/A | Equity/Index | SG- | 06/04/2025 | 06/03/2027 | 283 | 105,367 | 372.59 | | 5,010 | | 4,831 | | 5,183 | | | (179) | | | | .0001 |
| SGIXAIN8 2 YR TA2508215 | | N/A | Equity/Index | SG- | 04/22/2025 | 04/21/2027 | 281 | 103,962 | 368.79 | | 5,112 | | 4,628 | | 5,536 | | | (485) | | | | .0001 |
| SGIXAIN8 2 YR TA2508217 | | N/A | Equity/Index | SG- | 04/22/2025 | 04/07/2027 | 64 | 23,678 | 372.71 | | 1,052 | | 950 | | 1,134 | | | (102) | | | | .0001 |
| SGIXAIN8 2 YR TA2510322 | | N/A | Equity/Index | SG- | 05/16/2025 | 05/13/2027 | 150 | 56,180 | 372.6 | | 2,789 | | 2,623 | | 2,717 | | | (166) | | | | .0001 |
| SGIXAIN8 2 YR TA2500685 | | N/A | Equity/Index | SG- | 01/13/2025 | 01/07/2027 | 290 | 117,270 | 406.23 | | 5,450 | | 4,184 | | 1,675 | | | (1,266) | | | | .0001 |
| SGIXAIN8 2 YR TA2500684 | | N/A | Equity/Index | SG- | 01/13/2025 | 12/31/2026 | 1,391 | 562,493 | 407.45 | | 25,344 | | 19,397 | | 7,590 | | | (5,947) | | | | .0001 |
| SGIXAIN8 2 YR TA2504243 | | N/A | Equity/Index | SG- | 02/27/2025 | 02/26/2027 | 529 | 214,393 | 407.98 | | 9,735 | | 8,091 | | 3,126 | | | (1,645) | | | | .0001 |
| SGIXAIN8 2 YR TA2506557 | | N/A | Equity/Index | SG- | 04/02/2025 | 04/01/2027 | 150 | 59,645 | 395.98 | | 2,945 | | 2,585 | | 1,370 | | | (360) | | | | .0001 |
| SGIXAIN8 2 YR TA2502383 | | N/A | Equity/Index | SG- | 02/04/2025 | 02/03/2027 | 221 | 91,697 | 414.4 | | 4,451 | | 3,558 | | 999 | | | (893) | | | | .0001 |
| SGIXAIN8 2 YR TA2512778 | | N/A | Equity/Index | SG- | 06/20/2025 | 06/16/2027 | 285 | 105,695 | 372.24 | | 4,886 | | 4,832 | | 5,299 | | | (54) | | | | .0001 |
| SGIXAIN8 2 YR TA2408746 | | N/A | Equity/Index | SG- | 11/19/2024 | 11/12/2026 | 112 | 46,898 | 421.06 | 2,204 | | | 1,523 | | 320 | | | (553) | | | | .0001 |
| SGIXAIN8 2 YR TA2503329 | | N/A | Equity/Index | SG- | 02/14/2025 | 02/11/2027 | 60 | 25,061 | 416.73 | | 1,226 | | 1,000 | | 253 | | | (225) | | | | .0001 |
| SGIXAIN8 2 YR TA2500404 | | N/A | Equity/Index | SG- | 01/07/2025 | 01/06/2027 | 244 | 99,120 | 407.06 | | 4,733 | | 3,601 | | 1,365 | | | (1,131) | | | | .0001 |
| SGIXAIN8 2 YR TA2505142 | | N/A | Equity/Index | SG- | 03/11/2025 | 03/10/2027 | 130 | 51,136 | 394.99 | | 2,380 | | 2,017 | | 1,194 | | | (363) | | | | .0001 |
| SGIXAIN8 2 YR TA2506680 | | N/A | Equity/Index | SG- | 04/03/2025 | 03/25/2027 | 132 | 51,101 | 397.76 | | 1,908 | | 1,675 | | 1,132 | | | (233) | | | | .0001 |
| SGIXAIN8 2 YR TA2508857 | | N/A | Equity/Index | SG- | 04/30/2025 | 04/29/2027 | 177 | 65,667 | 370.89 | | 3,161 | | 2,896 | | 3,322 | | | (265) | | | | .0001 |
| SGIXAIN8 2 YR TA2410510 | | N/A | Equity/Index | SG- | 12/16/2024 | 11/20/2026 | 49 | 20,539 | 424.27 | 899 | | | 649 | | 125 | | | (232) | | | | .0001 |
| SGIXAIN8 2 YR TA2501630 | | N/A | Equity/Index | SG- | 01/27/2025 | 01/22/2027 | 309 | 127,116 | 412.7 | | 6,007 | | 4,730 | | 1,451 | | | (1,278) | | | | .0001 |
| SGIXAIN8 2 YR TA2411497 | | N/A | Equity/Index | SG- | 12/30/2024 | 12/24/2026 | 74 | 30,040 | 408.77 | 1,396 | | | 1,045 | | 380 | | | (349) | | | | .0001 |
| SGIXAIN8 2 YR TA2503434 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/10/2027 | 60 | 25,090 | 417.17 | | 1,224 | | 1,000 | | 248 | | | (224) | | | | .0001 |
| SGIXAIN8 2 YR TA2501322 | | N/A | Equity/Index | SG- | 01/22/2025 | 01/08/2027 | 15 | 6,173 | 403.9 | | 349 | | 271 | | 94 | | | (78) | | | | .0001 |
| SGIXAIN8 2 YR TA2505728 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/10/2027 | 80 | 31,588 | 394.99 | | 1,509 | | 1,291 | | 735 | | | (218) | | | | .0001 |
| SGIXAIN8 2 YR TA2509059 | | N/A | Equity/Index | SG- | 05/02/2025 | 04/30/2027 | 164 | 60,888 | 371 | | 2,922 | | 2,692 | | 3,071 | | | (230) | | | | .0001 |
| SGIXAIN8 2 YR TA2504963 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/25/2027 | 72 | 28,829 | 407.15 | | 1,188 | | 1,001 | | 437 | | | (187) | | | | .0001 |
| SGIXAIN8 2 YR TA2501631 | | N/A | Equity/Index | SG- | 01/27/2025 | 01/22/2027 | 423 | 174,014 | 411.69 | | 8,401 | | 6,614 | | 2,061 | | | (1,787) | | | | .0001 |
| SGIXAIN8 2 YR TA2503331 | | N/A | Equity/Index | SG- | 02/14/2025 | 02/05/2027 | 49 | 20,467 | 416.26 | | 1,007 | | 820 | | 208 | | | (187) | | | | .0001 |
| SGIXAIN8 2 YR TA2512875 | | N/A | Equity/Index | SG- | 06/23/2025 | 06/17/2027 | 179 | 66,609 | 370.57 | | 3,296 | | 3,264 | | 3,468 | | | (32) | | | | .0001 |
| SGIXAIN8 2 YR TA2503333 | | N/A | Equity/Index | SG- | 02/14/2025 | 01/28/2027 | 21 | 8,771 | 413.16 | | 458 | | 372 | | 98 | | | (86) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SGIXAIN8 2 YR TA2512876 | | N/A | Equity/Index | SG- | 06/23/2025 | 06/17/2027 | 258 | 96,007 | 370.86 | | 4,719 | | 4,673 | | 4,963 | | | (46) | | | | .0001 |
| SGIXAIN8 2 YR TA2513122 | | N/A | Equity/Index | SG- | 06/26/2025 | 06/25/2027 | 662 | 246,714 | 372.19 | | 11,973 | | 11,908 | | 12,378 | | | (66) | | | | .0001 |
| SGIXAIN8 2 YR TA2411498 | | N/A | Equity/Index | SG- | 12/30/2024 | 12/24/2026 | 1,327 | 538,696 | 407.48 | 25,734 | | | 19,256 | | 7,139 | | | (6,442) | | | | .0001 |
| SGIXAIN8 2 YR TA2409519 | | N/A | Equity/Index | SG- | 12/02/2024 | 11/06/2026 | 66 | 28,072 | 417.24 | 1,612 | | | 1,131 | | 218 | | | (415) | | | | .0001 |
| SGIXAIN8 2 YR TA2410101 | | N/A | Equity/Index | SG- | 12/09/2024 | 10/23/2026 | 59 | 24,989 | 413.94 | 1,467 | | | 1,030 | | 215 | | | (389) | | | | .0001 |
| SGIXAIN8 2 YR TA2411068 | | N/A | Equity/Index | SG- | 12/23/2024 | 12/11/2026 | 67 | 27,302 | 418.63 | 1,053 | | | 775 | | 228 | | | (266) | | | | .0001 |
| SGIXAIN8 2 YR TA2505729 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/12/2027 | 41 | 16,189 | 393.71 | | 796 | | 682 | | 393 | | | (115) | | | | .0001 |
| SGIXAIN8 2 YR TA2508218 | | N/A | Equity/Index | SG- | 04/22/2025 | 04/02/2027 | 43 | 15,909 | 373.56 | | 690 | | 623 | | 743 | | | (67) | | | | .0001 |
| SGIXAIN8 2 YR TA2500762 | | N/A | Equity/Index | SG- | 01/14/2025 | 01/13/2027 | 124 | 50,413 | 404.38 | | 2,558 | | 1,971 | | 772 | | | (587) | | | | .0001 |
| SGIXAIN8 2 YR TA2504964 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/26/2027 | 48 | 19,219 | 407.16 | | 793 | | 668 | | 292 | | | (125) | | | | .0001 |
| SGIXAIN8 2 YR TA2409518 | | N/A | Equity/Index | SG- | 12/02/2024 | 11/27/2026 | 387 | 164,607 | 426.83 | 7,896 | | | 5,606 | | 904 | | | (1,974) | | | | .0001 |
| SGIXAIN8 2 YR TA2410320 | | N/A | Equity/Index | SG- | 12/12/2024 | 12/09/2026 | 189 | 79,471 | 423.55 | 3,695 | | | 2,677 | | 525 | | | (921) | | | | .0001 |
| SGIXAIN8 2 YR TA2502488 | | N/A | Equity/Index | SG- | 02/05/2025 | 02/04/2027 | 132 | 55,004 | 414.92 | | 2,741 | | 2,195 | | 586 | | | (546) | | | | .0001 |
| SGIXAIN8 2 YR TA2410102 | | N/A | Equity/Index | SG- | 12/09/2024 | 12/04/2026 | 189 | 80,051 | 428.22 | 3,603 | | | 2,593 | | 425 | | | (901) | | | | .0001 |
| SGIXAIN8 2 YR TA2410597 | | N/A | Equity/Index | SG- | 12/17/2024 | 12/16/2026 | 120 | 50,040 | 419.16 | 2,370 | | | 1,735 | | 406 | | | (589) | | | | .0001 |
| SGIXAIN8 2 YR TA2500687 | | N/A | Equity/Index | SG- | 01/13/2025 | 01/08/2027 | 83 | 33,564 | 407.04 | | 1,534 | | 1,178 | | 466 | | | (356) | | | | .0001 |
| SGIXAIN8 2 YR TA2511431 | | N/A | Equity/Index | SG- | 06/02/2025 | 05/28/2027 | 89 | 33,126 | 372.17 | | 1,581 | | 1,520 | | 1,642 | | | (61) | | | | .0001 |
| SGIXAIN8 2 YR TA2505725 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/17/2027 | 609 | 240,464 | 396.11 | | 11,255 | | 9,647 | | 5,447 | | | (1,608) | | | | .0001 |
| SGIXAIN8 2 YR TA2510063 | | N/A | Equity/Index | SG- | 05/14/2025 | 05/13/2027 | 210 | 78,147 | 372.6 | | 3,673 | | 3,436 | | 3,804 | | | (237) | | | | .0001 |
| SGIXAIN8 2 YR TA2500686 | | N/A | Equity/Index | SG- | 01/13/2025 | 01/08/2027 | 100 | 40,438 | 403.9 | | 1,977 | | 1,518 | | 628 | | | (459) | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504187 | | N/A | Equity/Index | BNP- | 02/27/2025 | 02/06/2026 | 358 | 260,867 | 757.54 | | 11,614 | | 11,614 | | 11,578 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506546 | | N/A | Equity/Index | BNP- | 04/02/2025 | 02/27/2026 | 186 | 132,372 | 728.68 | | 6,599 | | 6,599 | | 8,895 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510625 | | N/A | Equity/Index | BNP- | 05/22/2025 | 05/15/2026 | 1,706 | 1,190,890 | 705.04 | | 68,854 | | 68,854 | | 113,125 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410224 | | N/A | Equity/Index | BNP- | 12/11/2024 | 11/21/2025 | 223 | 178,324 | 782.4 | 12,693 | | | 12,693 | | 3,675 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501305 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/19/2025 | 53 | 40,800 | 751.21 | | 2,918 | | 2,918 | | 1,640 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503324 | | N/A | Equity/Index | BNP- | 02/14/2025 | 02/11/2026 | 187 | 143,468 | 761.68 | | 9,430 | | 9,430 | | 5,803 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508970 | | N/A | Equity/Index | BNP- | 05/02/2025 | 03/23/2026 | 146 | 100,385 | 711.88 | | 4,522 | | 4,522 | | 8,611 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410953 | | N/A | Equity/Index | BNP- | 12/20/2024 | 12/12/2025 | 61 | 46,184 | 791.36 | 2,032 | | | 2,032 | | 961 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410049 | | N/A | Equity/Index | BNP- | 12/09/2024 | 11/20/2025 | 363 | 287,939 | 777.59 | 20,274 | | | 20,274 | | 6,498 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500791 | | N/A | Equity/Index | BNP- | 01/14/2025 | 12/31/2025 | 70 | 52,142 | 749.24 | | 3,072 | | 3,072 | | 2,304 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503505 | | N/A | Equity/Index | BNP- | 02/19/2025 | 02/11/2026 | 118 | 90,920 | 761.68 | | 6,118 | | 6,118 | | 3,626 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501856 | | N/A | Equity/Index | BNP- | 01/29/2025 | 01/16/2026 | 332 | 252,572 | 762.12 | | 15,365 | | 15,365 | | 9,535 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508977 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/28/2026 | 4,082 | 2,806,661 | 682.39 | | 185,282 | | 185,282 | | 328,315 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2506525 | | N/A | Equity/Index | BNP- | 04/01/2025 | 03/27/2026 | 1,758 | 1,244,435 | 715.9 | | 71,515 | | 71,515 | | 99,960 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503609 | | N/A | Equity/Index | BNP- | 02/20/2025 | 02/10/2026 | 333 | 255,551 | 761.33 | | 16,740 | | 16,740 | | 10,353 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510545 | | N/A | Equity/Index | BNP- | 05/21/2025 | 05/06/2026 | 165 | 115,175 | 684.66 | | 8,113 | | 8,113 | | 13,075 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509698 | | N/A | Equity/Index | BNP- | 05/09/2025 | 04/27/2026 | 143 | 98,177 | 682.14 | | 6,362 | | 6,362 | | 11,519 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2507663 | | N/A | Equity/Index | BNP- | 04/15/2025 | 04/14/2026 | 3,298 | 2,244,025 | 680.9 | | 140,198 | | 140,198 | | 266,445 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510626 | | N/A | Equity/Index | BNP- | 05/22/2025 | 01/21/2026 | 84 | 58,637 | 766.73 | | 1,144 | | 1,144 | | 2,296 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410957 | | N/A | Equity/Index | BNP- | 12/20/2024 | 12/19/2025 | 527 | 399,002 | 751.21 | 26,366 | | | 26,366 | | 16,306 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411550 | | N/A | Equity/Index | BNP- | 12/31/2024 | 12/26/2025 | 245 | 183,564 | 758.05 | 10,496 | | | 10,496 | | 7,005 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410679 | | N/A | Equity/Index | BNP- | 12/18/2024 | 12/05/2025 | 127 | 95,626 | 801.04 | 3,307 | | | 3,307 | | 1,609 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505710 | | N/A | Equity/Index | BNP- | 03/19/2025 | 03/04/2026 | 1,415 | 1,010,239 | 718.52 | | 59,204 | | 59,204 | | 76,184 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408942 | | N/A | Equity/Index | BNP- | 11/22/2024 | 11/12/2025 | 106 | 83,170 | 788.01 | 4,981 | | | 4,981 | | 1,484 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510550 | | N/A | Equity/Index | BNP- | 05/21/2025 | 05/13/2026 | 197 | 137,512 | 703.3 | | 8,063 | | 8,063 | | 13,258 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512086 | | N/A | Equity/Index | BNP- | 06/11/2025 | 05/28/2026 | 263 | 188,471 | 702.15 | | 13,421 | | 13,421 | | 18,100 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500465 | | N/A | Equity/Index | BNP- | 01/08/2025 | 01/06/2026 | 309 | 232,155 | 757.25 | | 13,707 | | 13,707 | | 9,239 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510228 | | N/A | Equity/Index | BNP- | 05/16/2025 | 04/24/2026 | 167 | 118,168 | 682.14 | | 9,309 | | 9,309 | | 13,425 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408790 | | N/A | Equity/Index | BNP- | 11/20/2024 | 11/19/2025 | 325 | 252,717 | 777.7 | 15,792 | | | 15,792 | | 5,775 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512536 | | N/A | Equity/Index | BNP- | 06/18/2025 | 06/10/2026 | 3,042 | 2,159,516 | 719.25 | | 121,832 | | 121,832 | | 180,999 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409228 | | N/A | Equity/Index | BNP- | 11/26/2024 | 11/13/2025 | 370 | 293,055 | 788.35 | 18,652 | | | 18,652 | | 5,180 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504879 | | N/A | Equity/Index | BNP- | 03/07/2025 | 02/27/2026 | 173 | 123,996 | 740.25 | | 6,033 | | 6,033 | | 7,245 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508964 | | N/A | Equity/Index | BNP- | 05/02/2025 | 03/25/2026 | 202 | 138,889 | 724.16 | | 5,416 | | 5,416 | | 10,522 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410456 | | N/A | Equity/Index | BNP- | 12/16/2024 | 12/05/2025 | 60 | 47,815 | 799.12 | 2,894 | | | 2,894 | | 788 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500462 | | N/A | Equity/Index | BNP- | 01/08/2025 | 01/02/2026 | 89 | 66,867 | 747.6 | | 4,308 | | 4,308 | | 3,013 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510544 | | N/A | Equity/Index | BNP- | 05/21/2025 | 04/08/2026 | 96 | 67,011 | 666.5 | | 5,517 | | 5,517 | | 8,739 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2513200 | | N/A | Equity/Index | BNP- | 06/27/2025 | 06/05/2026 | 184 | 136,340 | 714.81 | | 10,705 | | 10,705 | | 11,351 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506768 | | N/A | Equity/Index | BNP- | 04/04/2025 | 01/30/2026 | 80 | 54,211 | 760.99 | | 1,016 | | 1,016 | | 2,427 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410277 | | N/A | Equity/Index | BNP- | 12/12/2024 | 12/08/2025 | 164 | 130,042 | 801.04 | 7,523 | | | 7,523 | | 2,119 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500523 | | N/A | Equity/Index | BNP- | 01/10/2025 | 01/08/2026 | 3,452 | 2,561,902 | 751.31 | | 145,916 | | 145,916 | | 112,746 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500787 | | N/A | Equity/Index | BNP- | 01/14/2025 | 12/19/2025 | 210 | 156,425 | 751.21 | | 8,885 | | 8,885 | | 6,498 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512804 | | N/A | Equity/Index | BNP- | 06/23/2025 | 05/18/2026 | 94 | 67,307 | 707.59 | | 4,385 | | 4,385 | | 6,102 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408879 | | N/A | Equity/Index | BNP- | 11/21/2024 | 11/13/2025 | 174 | 136,138 | 788.35 | 7,978 | | | 7,978 | | 2,436 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409293 | | N/A | Equity/Index | BNP- | 11/27/2024 | 11/21/2025 | 242 | 190,810 | 784.62 | 12,279 | | | 12,279 | | 3,826 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508774 | | N/A | Equity/Index | BNP- | 04/29/2025 | 04/24/2026 | 370 | 252,877 | 682.14 | | 16,036 | | 16,036 | | 29,744 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501306 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/30/2025 | 86 | 66,204 | 752.54 | | 4,734 | | 4,734 | | 2,694 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500788 | | N/A | Equity/Index | BNP- | 01/14/2025 | 12/08/2025 | 123 | 91,620 | 801.04 | | 2,952 | | 2,952 | | 1,589 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2503326 | | N/A | Equity Index | BNP | 02/14/2025 | 02/06/2026 | 149 | 114,314 | 757.54 | | 7,758 | | 7,758 | | 4,819 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500785 | | N/A | Equity Index | BNP | 01/14/2025 | 01/13/2026 | 1,300 | 968,344 | 744.21 | | 60,957 | | 60,957 | | 47,334 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2507730 | | N/A | Equity Index | BNP | 04/16/2025 | 04/10/2026 | 1,324 | 895,593 | 677.95 | | 54,959 | | 54,959 | | 109,482 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512803 | | N/A | Equity Index | BNP | 06/23/2025 | 05/15/2026 | 161 | 115,281 | 705.08 | | 7,680 | | 7,680 | | 10,671 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501857 | | N/A | Equity Index | BNP | 01/29/2025 | 01/28/2026 | 126 | 95,856 | 763.92 | | 5,824 | | 5,824 | | 3,654 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502541 | | N/A | Equity Index | BNP | 02/06/2025 | 01/29/2026 | 1,175 | 896,161 | 760.76 | | 56,623 | | 56,623 | | 35,673 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508386 | | N/A | Equity Index | BNP | 04/24/2025 | 04/15/2026 | 1,054 | 717,816 | 680.42 | | 44,890 | | 44,890 | | 85,564 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502338 | | N/A | Equity Index | BNP | 02/04/2025 | 02/03/2026 | 1,202 | 912,210 | 755.62 | | 58,862 | | 58,862 | | 39,582 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504697 | | N/A | Equity Index | BNP | 03/05/2025 | 02/25/2026 | 441 | 319,597 | 744.71 | | 16,149 | | 16,149 | | 17,455 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500527 | | N/A | Equity Index | BNP | 01/10/2025 | 12/19/2025 | 265 | 196,670 | 757.12 | | 10,248 | | 10,248 | | 7,513 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503502 | | N/A | Equity Index | BNP | 02/19/2025 | 02/18/2026 | 1,894 | 1,459,346 | 768.15 | | 93,298 | | 93,298 | | 54,964 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503205 | | N/A | Equity Index | BNP | 02/13/2025 | 01/30/2026 | 316 | 242,407 | 764.09 | | 15,313 | | 15,313 | | 9,192 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410751 | | N/A | Equity Index | BNP | 12/19/2024 | 12/11/2025 | 145 | 108,925 | 799.66 | 4,112 | | | 4,112 | | 1,958 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410989 | | N/A | Equity Index | BNP | 12/23/2024 | 12/05/2025 | 15 | 11,417 | 801.04 | 465 | | | 465 | | 190 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410184 | | N/A | Equity Index | BNP | 12/10/2024 | 11/26/2025 | 511 | 403,256 | 788.47 | 24,978 | | | 24,978 | | 7,747 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509176 | | N/A | Equity Index | BNP | 05/05/2025 | 04/20/2026 | 100 | 68,616 | 676.76 | | 4,668 | | 4,668 | | 8,404 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504096 | | N/A | Equity Index | BNP | 02/26/2025 | 02/02/2026 | 206 | 153,394 | 760.99 | | 7,892 | | 7,892 | | 6,302 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411417 | | N/A | Equity Index | BNP | 12/30/2024 | 12/26/2025 | 449 | 337,890 | 767.49 | 18,198 | | | 18,198 | | 11,140 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409477 | | N/A | Equity Index | BNP | 12/02/2024 | 11/25/2025 | 786 | 625,082 | 787.1 | 41,760 | | | 41,760 | | 12,152 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410054 | | N/A | Equity Index | BNP | 12/09/2024 | 12/04/2025 | 135 | 107,085 | 801.05 | 6,198 | | | 6,198 | | 1,700 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504189 | | N/A | Equity Index | BNP | 02/27/2025 | 02/23/2026 | 404 | 294,387 | 753.87 | | 14,059 | | 14,059 | | 14,245 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503204 | | N/A | Equity Index | BNP | 02/13/2025 | 02/12/2026 | 386 | 296,104 | 759.61 | | 19,813 | | 19,813 | | 12,333 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506248 | | N/A | Equity Index | BNP | 03/27/2025 | 03/17/2026 | 2,645 | 1,893,556 | 714.95 | | 118,470 | | 118,470 | | 150,183 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506770 | | N/A | Equity Index | BNP | 04/04/2025 | 03/25/2026 | 193 | 130,785 | 724.16 | | 4,725 | | 4,725 | | 10,053 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505224 | | N/A | Equity Index | BNP | 03/12/2025 | 03/10/2026 | 2,555 | 1,802,757 | 707 | | 111,296 | | 111,296 | | 156,340 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508564 | | N/A | Equity Index | BNP | 04/25/2025 | 04/08/2026 | 163 | 111,189 | 666.5 | | 8,062 | | 8,062 | | 14,838 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500113 | | N/A | Equity Index | BNP | 01/03/2025 | 12/31/2025 | 160 | 120,672 | 749.24 | | 7,885 | | 7,885 | | 5,266 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408228 | | N/A | Equity Index | BNP | 11/07/2024 | 10/28/2025 | 244 | 191,952 | 773.32 | 13,396 | | | 13,396 | | 4,146 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501221 | | N/A | Equity Index | BNP | 01/21/2025 | 12/26/2025 | 118 | 90,474 | 758.05 | | 5,951 | | 5,951 | | 3,374 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500109 | | N/A | Equity Index | BNP | 01/03/2025 | 12/30/2025 | 508 | 383,134 | 752.54 | | 24,237 | | 24,237 | | 15,916 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504699 | | N/A | Equity Index | BNP | 03/05/2025 | 02/27/2026 | 518 | 375,400 | 740.25 | | 19,938 | | 19,938 | | 21,694 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504190 | | N/A | Equity Index | BNP | 02/27/2025 | 02/25/2026 | 198 | 144,279 | 744.71 | | 7,607 | | 7,607 | | 7,837 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410454 | | N/A | Equity Index | BNP | 12/16/2024 | 12/03/2025 | 84 | 66,941 | 795.46 | 4,178 | | | 4,178 | | 1,167 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500830 | | N/A | Equity Index | BNP | 01/15/2025 | 01/09/2026 | 71 | 53,834 | 751.31 | | 3,551 | | 3,551 | | 2,325 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2503209 | | N/A | Equity/Index | BNP- | 02/13/2025 | 02/10/2026 | 268 | 205,585 | 761.33 | | 13,513 | | 13,513 | | 8,332 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500792 | | N/A | Equity/Index | BNP- | 01/14/2025 | 12/22/2025 | 54 | 40,224 | 757.12 | | 2,161 | | 2,161 | | 1,546 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502127 | | N/A | Equity/Index | BNP- | 01/31/2025 | 01/09/2026 | 72 | 54,791 | 742.15 | | 3,989 | | 3,989 | | 2,668 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411105 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/12/2025 | 85 | 65,131 | 791.36 | 3,130 | | | 3,130 | | 1,339 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505043 | | N/A | Equity/Index | BNP- | 03/10/2025 | 03/05/2026 | 107 | 75,649 | 724.71 | | 3,909 | | 3,909 | | 5,394 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410288 | | N/A | Equity/Index | BNP- | 12/12/2024 | 11/26/2025 | 115 | 91,188 | 792.04 | 5,641 | | | 5,641 | | 1,631 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505138 | | N/A | Equity/Index | BNP- | 03/11/2025 | 03/10/2026 | 3,016 | 2,123,988 | 707 | | 129,537 | | 129,537 | | 184,549 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509486 | | N/A | Equity/Index | BNP- | 05/08/2025 | 04/10/2026 | 144 | 98,978 | 678.51 | | 6,585 | | 6,585 | | 11,850 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500467 | | N/A | Equity/Index | BNP- | 01/08/2025 | 12/23/2025 | 116 | 87,152 | 761.1 | | 4,857 | | 4,857 | | 3,138 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409230 | | N/A | Equity/Index | BNP- | 11/26/2024 | 11/20/2025 | 240 | 190,090 | 777.59 | 13,430 | | | 13,430 | | 4,296 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510551 | | N/A | Equity/Index | BNP- | 05/21/2025 | 05/20/2026 | 389 | 271,534 | 706.37 | | 15,568 | | 15,568 | | 25,585 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410947 | | N/A | Equity/Index | BNP- | 12/20/2024 | 12/11/2025 | 125 | 94,640 | 799.66 | 3,809 | | | 3,809 | | 1,688 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504695 | | N/A | Equity/Index | BNP- | 03/05/2025 | 02/23/2026 | 204 | 147,841 | 753.87 | | 6,750 | | 6,750 | | 7,193 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408693 | | N/A | Equity/Index | BNP- | 11/18/2024 | 10/31/2025 | 113 | 87,523 | 749.22 | 6,754 | | | 6,754 | | 3,048 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504182 | | N/A | Equity/Index | BNP- | 02/27/2025 | 02/13/2026 | 107 | 77,969 | 767.17 | | 3,161 | | 3,161 | | 3,103 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410455 | | N/A | Equity/Index | BNP- | 12/16/2024 | 12/04/2025 | 84 | 66,941 | 801.05 | 3,975 | | | 3,975 | | 1,058 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409964 | | N/A | Equity/Index | BNP- | 12/06/2024 | 11/12/2025 | 129 | 103,334 | 788.01 | 7,072 | | | 7,072 | | 1,806 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512805 | | N/A | Equity/Index | BNP- | 06/23/2025 | 06/03/2026 | 110 | 78,763 | 710.75 | | 5,071 | | 5,071 | | 7,027 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508969 | | N/A | Equity/Index | BNP- | 05/02/2025 | 03/20/2026 | 752 | 517,053 | 711.9 | | 23,147 | | 23,147 | | 44,188 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500530 | | N/A | Equity/Index | BNP- | 01/10/2025 | 01/07/2026 | 245 | 181,827 | 750.6 | | 10,415 | | 10,415 | | 8,063 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510024 | | N/A | Equity/Index | BNP- | 05/13/2025 | 05/06/2026 | 1,769 | 1,244,138 | 684.66 | | 93,209 | | 93,209 | | 140,176 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511489 | | N/A | Equity/Index | BNP- | 06/03/2025 | 05/22/2026 | 71 | 50,463 | 693.56 | | 3,701 | | 3,701 | | 5,256 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510984 | | N/A | Equity/Index | BNP- | 05/27/2025 | 05/22/2026 | 2,440 | 1,720,542 | 693.24 | | 120,292 | | 120,292 | | 181,146 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410453 | | N/A | Equity/Index | BNP- | 12/16/2024 | 11/28/2025 | 83 | 66,144 | 794.5 | 4,138 | | | 4,138 | | 1,138 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506549 | | N/A | Equity/Index | BNP- | 04/02/2025 | 03/26/2026 | 510 | 362,957 | 717.5 | | 21,267 | | 21,267 | | 28,494 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504008 | | N/A | Equity/Index | BNP- | 02/25/2025 | 02/20/2026 | 57 | 42,448 | 767.42 | | 2,108 | | 2,108 | | 1,678 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508978 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/10/2026 | 422 | 290,155 | 678.72 | | 19,467 | | 19,467 | | 34,663 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509179 | | N/A | Equity/Index | BNP- | 05/05/2025 | 04/07/2026 | 138 | 94,690 | 675.38 | | 6,435 | | 6,435 | | 11,651 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410952 | | N/A | Equity/Index | BNP- | 12/20/2024 | 11/06/2025 | 37 | 28,013 | 781.43 | 1,281 | | | 1,281 | | 567 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508568 | | N/A | Equity/Index | BNP- | 04/25/2025 | 04/14/2026 | 1,397 | 952,950 | 680.9 | | 59,875 | | 59,875 | | 112,864 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2407849 | | N/A | Equity/Index | BNP- | 10/30/2024 | 10/28/2025 | 635 | 489,623 | 773.32 | 29,966 | | | 29,966 | | 10,789 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2407966 | | N/A | Equity/Index | BNP- | 11/04/2024 | 10/31/2025 | 174 | 129,943 | 748.53 | 7,973 | | | 7,973 | | 4,749 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508973 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/09/2026 | 85 | 58,443 | 681.85 | | 3,790 | | 3,790 | | 6,787 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2502739 | | N/A | Equity/Index | BNP- | 02/10/2025 | 02/03/2026 | 695 | 529,124 | 755.62 | | 34,660 | | 34,660 | | 22,886 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504484 | | N/A | Equity/Index | BNP- | 03/03/2025 | 02/13/2026 | 77 | 55,899 | 767.11 | | 2,184 | | 2,184 | | 2,235 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505222 | | N/A | Equity/Index | BNP- | 03/12/2025 | 03/05/2026 | 107 | 75,497 | 724.71 | | 3,841 | | 3,841 | | 5,394 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409294 | | N/A | Equity/Index | BNP- | 11/27/2024 | 11/14/2025 | 349 | 275,176 | 782.74 | 17,862 | | | 17,862 | | 5,483 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510456 | | N/A | Equity/Index | BNP- | 05/20/2025 | 05/07/2026 | 291 | 205,554 | 685.33 | | 15,659 | | 15,659 | | 22,934 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411283 | | N/A | Equity/Index | BNP- | 12/27/2024 | 12/16/2025 | 185 | 140,239 | 796.92 | 5,833 | | | 5,833 | | 2,701 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510818 | | N/A | Equity/Index | BNP- | 05/23/2025 | 05/12/2026 | 2,016 | 1,397,572 | 700.14 | | 80,317 | | 80,317 | | 139,608 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410223 | | N/A | Equity/Index | BNP- | 12/11/2024 | 12/10/2025 | 2,232 | 1,784,841 | 789.15 | 122,314 | | | 122,314 | | 36,182 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2507870 | | N/A | Equity/Index | BNP- | 04/17/2025 | 04/07/2026 | 411 | 278,148 | 675.38 | | 17,529 | | 17,529 | | 34,701 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408225 | | N/A | Equity/Index | BNP- | 11/07/2024 | 11/06/2025 | 335 | 263,541 | 781.43 | 17,286 | | | 17,286 | | 5,132 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408713 | | N/A | Equity/Index | BNP- | 11/19/2024 | 11/07/2025 | 297 | 230,977 | 789.34 | 12,750 | | | 12,750 | | 3,912 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509380 | | N/A | Equity/Index | BNP- | 05/07/2025 | 04/17/2026 | 99 | 67,848 | 676.76 | | 4,550 | | 4,550 | | 8,305 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504877 | | N/A | Equity/Index | BNP- | 03/07/2025 | 02/18/2026 | 123 | 88,159 | 768.15 | | 3,081 | | 3,081 | | 3,569 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510230 | | N/A | Equity/Index | BNP- | 05/16/2025 | 05/14/2026 | 738 | 522,201 | 703.45 | | 34,081 | | 34,081 | | 49,630 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410427 | | N/A | Equity/Index | BNP- | 12/13/2024 | 12/10/2025 | 820 | 648,915 | 789.15 | 41,344 | | | 41,344 | | 13,293 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409474 | | N/A | Equity/Index | BNP- | 12/02/2024 | 11/19/2025 | 258 | 205,180 | 777.7 | 14,794 | | | 14,794 | | 4,585 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410219 | | N/A | Equity/Index | BNP- | 12/11/2024 | 12/05/2025 | 301 | 240,698 | 801.04 | 14,746 | | | 14,746 | | 3,814 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501429 | | N/A | Equity/Index | BNP- | 01/24/2025 | 12/26/2025 | 41 | 31,600 | 758.05 | | 2,151 | | 2,151 | | 1,172 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2513202 | | N/A | Equity/Index | BNP- | 06/27/2025 | 06/12/2026 | 756 | 560,181 | 719.94 | | 42,238 | | 42,238 | | 44,789 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2513367 | | N/A | Equity/Index | BNP- | 06/30/2025 | 06/24/2026 | 1,903 | 1,423,063 | 728.12 | | 106,720 | | 106,720 | | 105,810 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408514 | | N/A | Equity/Index | BNP- | 11/12/2024 | 10/29/2025 | 120 | 94,561 | 775.75 | 6,503 | | | 6,503 | | 1,955 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510983 | | N/A | Equity/Index | BNP- | 05/27/2025 | 05/22/2026 | 1,505 | 1,061,236 | 698.06 | | 70,705 | | 70,705 | | 107,006 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509180 | | N/A | Equity/Index | BNP- | 05/05/2025 | 04/10/2026 | 391 | 268,289 | 678.36 | | 17,732 | | 17,732 | | 32,218 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502543 | | N/A | Equity/Index | BNP- | 02/06/2025 | 02/05/2026 | 400 | 305,076 | 761.02 | | 19,396 | | 19,396 | | 12,324 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506176 | | N/A | Equity/Index | BNP- | 03/26/2025 | 03/06/2026 | 476 | 341,530 | 714.78 | | 21,439 | | 21,439 | | 26,727 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408943 | | N/A | Equity/Index | BNP- | 11/22/2024 | 11/13/2025 | 120 | 94,154 | 788.35 | 5,628 | | | 5,628 | | 1,680 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503419 | | N/A | Equity/Index | BNP- | 02/18/2025 | 02/13/2026 | 466 | 357,958 | 767.21 | | 22,475 | | 22,475 | | 13,505 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411286 | | N/A | Equity/Index | BNP- | 12/27/2024 | 12/26/2025 | 2,300 | 1,743,515 | 767.49 | 99,406 | | | 99,406 | | 57,065 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503420 | | N/A | Equity/Index | BNP- | 02/18/2025 | 02/03/2026 | 270 | 207,401 | 755.62 | | 14,332 | | 14,332 | | 8,891 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409290 | | N/A | Equity/Index | BNP- | 11/27/2024 | 11/13/2025 | 379 | 298,830 | 788.35 | 18,400 | | | 18,400 | | 5,306 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411112 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/18/2025 | 106 | 81,223 | 752.96 | 5,698 | | | 5,698 | | 3,186 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2407749 | | N/A | Equity/Index | BNP- | 10/29/2024 | 10/24/2025 | 176 | 136,532 | 768.67 | 9,068 | | | 9,068 | | 3,198 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503421 | | N/A | Equity/Index | BNP- | 02/18/2025 | 01/20/2026 | 146 | 112,150 | 762.12 | | 7,167 | | 7,167 | | 4,244 | | | | | | | .0001 |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2506543 | | N/A | Equity/Index | BNP- | 04/02/2025 | 01/02/2026 | 82 | 58,358 | 749.76 | | 1,998 | | 1,998 | | 2,694 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411103 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | 253 | 193,861 | 757.12 | 13,103 | | | 13,103 | | 7,173 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503607 | | N/A | Equity/Index | BNP- | 02/20/2025 | 02/19/2026 | 709 | 544,101 | 770.51 | | 33,075 | | 33,075 | | 19,987 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504701 | | N/A | Equity/Index | BNP- | 03/05/2025 | 03/03/2026 | 1,004 | 727,609 | 725.96 | | 44,949 | | 44,949 | | 49,788 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505711 | | N/A | Equity/Index | BNP- | 03/19/2025 | 03/09/2026 | 608 | 434,082 | 716.74 | | 26,083 | | 26,083 | | 33,427 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511258 | | N/A | Equity/Index | BNP- | 05/30/2025 | 05/22/2026 | 95 | 66,910 | 693.24 | | 4,651 | | 4,651 | | 7,053 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503206 | | N/A | Equity/Index | BNP- | 02/13/2025 | 01/30/2026 | 25 | 19,178 | 760.99 | | 1,248 | | 1,248 | | 759 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411418 | | N/A | Equity/Index | BNP- | 12/30/2024 | 12/26/2025 | 2,346 | 1,765,459 | 758.05 | 104,327 | | | 104,327 | | 67,074 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2407746 | | N/A | Equity/Index | BNP- | 10/29/2024 | 10/21/2025 | 134 | 103,951 | 781.23 | 6,118 | | | 6,118 | | 1,843 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501904 | | N/A | Equity/Index | BNP- | 01/30/2025 | 01/23/2026 | 184 | 140,593 | 772.44 | | 8,061 | | 8,061 | | 4,664 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411287 | | N/A | Equity/Index | BNP- | 12/27/2024 | 12/24/2025 | 760 | 576,118 | 766.25 | 33,151 | | | 33,151 | | 19,077 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501365 | | N/A | Equity/Index | BNP- | 01/23/2025 | 01/22/2026 | 425 | 328,287 | 769.81 | | 21,046 | | 21,046 | | 11,152 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410949 | | N/A | Equity/Index | BNP- | 12/20/2024 | 11/26/2025 | 35 | 26,499 | 792.04 | 1,123 | | | 1,123 | | 496 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410753 | | N/A | Equity/Index | BNP- | 12/19/2024 | 12/09/2025 | 476 | 357,576 | 793.22 | 14,413 | | | 14,413 | | 7,136 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410619 | | N/A | Equity/Index | BNP- | 12/17/2024 | 12/12/2025 | 230 | 182,054 | 791.36 | 11,348 | | | 11,348 | | 3,623 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505916 | | N/A | Equity/Index | BNP- | 03/21/2025 | 03/13/2026 | 89 | 63,357 | 698.52 | | 4,499 | | 4,499 | | 5,953 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500528 | | N/A | Equity/Index | BNP- | 01/10/2025 | 12/19/2025 | 74 | 54,919 | 751.21 | | 3,041 | | 3,041 | | 2,290 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504093 | | N/A | Equity/Index | BNP- | 02/26/2025 | 02/25/2026 | 515 | 383,484 | 744.71 | | 23,999 | | 23,999 | | 20,384 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512801 | | N/A | Equity/Index | BNP- | 06/23/2025 | 05/22/2026 | 210 | 150,366 | 693.37 | | 11,361 | | 11,361 | | 15,572 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512956 | | N/A | Equity/Index | BNP- | 06/24/2025 | 06/09/2026 | 4,503 | 3,278,724 | 715.47 | | 227,762 | | 227,762 | | 277,115 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410430 | | N/A | Equity/Index | BNP- | 12/13/2024 | 12/11/2025 | 242 | 191,509 | 799.66 | 11,098 | | | 11,098 | | 3,267 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506177 | | N/A | Equity/Index | BNP- | 03/26/2025 | 03/17/2026 | 1,100 | 789,250 | 714.95 | | 50,160 | | 50,160 | | 62,458 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2507231 | | N/A | Equity/Index | BNP- | 04/10/2025 | 03/27/2026 | 636 | 431,176 | 703.54 | | 20,002 | | 20,002 | | 40,977 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509178 | | N/A | Equity/Index | BNP- | 05/05/2025 | 04/17/2026 | 483 | 331,415 | 676.76 | | 22,464 | | 22,464 | | 40,519 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509491 | | N/A | Equity/Index | BNP- | 05/08/2025 | 05/01/2026 | 1,711 | 1,176,056 | 684.9 | | 75,113 | | 75,113 | | 134,844 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2507151 | | N/A | Equity/Index | BNP- | 04/09/2025 | 04/01/2026 | 1,917 | 1,307,106 | 707.87 | | 60,270 | | 60,270 | | 118,816 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409382 | | N/A | Equity/Index | BNP- | 11/29/2024 | 11/18/2025 | 762 | 605,409 | 774.54 | 44,646 | | | 44,646 | | 14,265 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500707 | | N/A | Equity/Index | BNP- | 01/13/2025 | 01/02/2026 | 394 | 293,219 | 754.2 | | 16,398 | | 16,398 | | 12,159 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510458 | | N/A | Equity/Index | BNP- | 05/20/2025 | 05/15/2026 | 1,006 | 710,608 | 707.59 | | 43,761 | | 43,761 | | 65,118 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511740 | | N/A | Equity/Index | BNP- | 06/06/2025 | 05/19/2026 | 1,008 | 720,528 | 708.1 | | 47,174 | | 47,174 | | 65,167 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510546 | | N/A | Equity/Index | BNP- | 05/21/2025 | 05/01/2026 | 78 | 54,446 | 684.9 | | 3,805 | | 3,805 | | 6,147 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508974 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/29/2026 | 2,488 | 1,710,674 | 683.45 | | 111,836 | | 111,836 | | 198,368 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503039 | | N/A | Equity/Index | BNP- | 02/12/2025 | 02/06/2026 | 86 | 65,326 | 762.69 | | 3,941 | | 3,941 | | 2,598 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2410674 | | N/A | Equity/Index | BNP- | 12/18/2024 | 12/17/2025 | 1,825 | 1,374,152 | 791.54 | 54,476 | | | 54,476 | | 29,438 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504009 | | N/A | Equity/Index | BNP- | 02/25/2025 | 01/30/2026 | 137 | 102,025 | 760.99 | | 5,232 | | 5,232 | | 4,157 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500981 | | N/A | Equity/Index | BNP- | 01/17/2025 | 12/29/2025 | 111 | 84,595 | 758.05 | | 5,375 | | 5,375 | | 3,204 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500526 | | N/A | Equity/Index | BNP- | 01/10/2025 | 12/26/2025 | 404 | 299,829 | 767.49 | | 14,184 | | 14,184 | | 10,024 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408941 | | N/A | Equity/Index | BNP- | 11/22/2024 | 11/07/2025 | 132 | 103,570 | 789.34 | 6,085 | | | 6,085 | | 1,739 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500118 | | N/A | Equity/Index | BNP- | 01/03/2025 | 12/15/2025 | 86 | 64,861 | 791.36 | | 2,704 | | 2,704 | | 1,377 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500708 | | N/A | Equity/Index | BNP- | 01/13/2025 | 01/02/2026 | 21 | 15,628 | 747.6 | | 933 | | 933 | | 711 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502655 | | N/A | Equity/Index | BNP- | 02/07/2025 | 02/04/2026 | 296 | 224,232 | 758.91 | | 13,805 | | 13,805 | | 9,357 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506550 | | N/A | Equity/Index | BNP- | 04/02/2025 | 03/27/2026 | 625 | 444,800 | 715.9 | | 26,531 | | 26,531 | | 35,538 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509488 | | N/A | Equity/Index | BNP- | 05/08/2025 | 04/28/2026 | 216 | 148,468 | 682.39 | | 9,696 | | 9,696 | | 17,373 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508909 | | N/A | Equity/Index | BNP- | 05/01/2025 | 04/24/2026 | 1,185 | 811,607 | 682.14 | | 52,093 | | 52,093 | | 95,262 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410280 | | N/A | Equity/Index | BNP- | 12/12/2024 | 12/01/2025 | 95 | 75,329 | 794.5 | 4,586 | | | 4,586 | | 1,327 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503608 | | N/A | Equity/Index | BNP- | 02/20/2025 | 02/18/2026 | 405 | 310,805 | 768.15 | | 19,294 | | 19,294 | | 11,753 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505915 | | N/A | Equity/Index | BNP- | 03/21/2025 | 03/10/2026 | 1,005 | 715,439 | 707 | | 46,542 | | 46,542 | | 61,496 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411109 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/05/2025 | 72 | 55,170 | 801.04 | 2,369 | | | 2,369 | | 912 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2507462 | | N/A | Equity/Index | BNP- | 04/11/2025 | 04/02/2026 | 133 | 90,432 | 691.39 | | 4,962 | | 4,962 | | 9,686 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502741 | | N/A | Equity/Index | BNP- | 02/10/2025 | 02/06/2026 | 1,269 | 966,128 | 757.54 | | 62,371 | | 62,371 | | 41,039 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410053 | | N/A | Equity/Index | BNP- | 12/09/2024 | 12/02/2025 | 61 | 48,386 | 795.27 | 2,946 | | | 2,946 | | 846 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500112 | | N/A | Equity/Index | BNP- | 01/03/2025 | 12/23/2025 | 193 | 145,561 | 761.1 | | 8,397 | | 8,397 | | 5,221 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503614 | | N/A | Equity/Index | BNP- | 02/20/2025 | 01/14/2026 | 136 | 104,369 | 744.88 | | 7,722 | | 7,722 | | 4,919 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410221 | | N/A | Equity/Index | BNP- | 12/11/2024 | 12/03/2025 | 273 | 218,307 | 795.46 | 14,032 | | | 14,032 | | 3,792 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2407747 | | N/A | Equity/Index | BNP- | 10/29/2024 | 10/22/2025 | 185 | 143,514 | 782.04 | 8,393 | | | 8,393 | | 2,520 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410984 | | N/A | Equity/Index | BNP- | 12/23/2024 | 12/17/2025 | 117 | 89,049 | 791.54 | 4,100 | | | 4,100 | | 1,887 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504006 | | N/A | Equity/Index | BNP- | 02/25/2025 | 02/24/2026 | 2,046 | 1,523,677 | 749.92 | | 90,679 | | 90,679 | | 75,886 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510627 | | N/A | Equity/Index | BNP- | 05/22/2025 | 11/26/2025 | 113 | 78,881 | 789.64 | | 776 | | 776 | | 1,676 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511844 | | N/A | Equity/Index | BNP- | 06/09/2025 | 05/29/2026 | 214 | 153,111 | 704.18 | | 10,606 | | 10,606 | | 14,469 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501299 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/02/2025 | 52 | 40,030 | 795.27 | | 1,793 | | 1,793 | | 721 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410621 | | N/A | Equity/Index | BNP- | 12/17/2024 | 12/09/2025 | 329 | 260,417 | 793.22 | 15,897 | | | 15,897 | | 4,932 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501220 | | N/A | Equity/Index | BNP- | 01/21/2025 | 12/23/2025 | 63 | 48,304 | 761.1 | | 3,074 | | 3,074 | | 1,704 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510819 | | N/A | Equity/Index | BNP- | 05/23/2025 | 05/19/2026 | 1,239 | 858,924 | 708.1 | | 45,781 | | 45,781 | | 80,101 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409227 | | N/A | Equity/Index | BNP- | 11/26/2024 | 11/25/2025 | 1,610 | 1,275,184 | 787.1 | 83,301 | | | 83,301 | | 24,892 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510039 | | N/A | Equity/Index | BNP- | 05/14/2025 | 05/08/2026 | 649 | 456,539 | 687.35 | | 33,404 | | 33,404 | | 50,285 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512472 | | N/A | Equity/Index | BNP- | 06/17/2025 | 06/05/2026 | 2,023 | 1,437,038 | 714.81 | | 84,642 | | 84,642 | | 124,758 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2510549 | | N/A | Equity/Index | BNP- | 05/21/2025 | 05/14/2026 | 1,480 | 1,033,084 | 703.45 | | 60,562 | | 60,562 | | 99,530 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503507 | | N/A | Equity/Index | BNP- | 02/19/2025 | 02/06/2026 | 115 | 88,609 | 757.54 | | 6,156 | | 6,156 | | 3,719 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504361 | | N/A | Equity/Index | BNP- | 02/28/2025 | 02/26/2026 | 326 | 241,322 | 744.63 | | 14,399 | | 14,399 | | 12,939 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511179 | | N/A | Equity/Index | BNP- | 05/29/2025 | 05/19/2026 | 2,570 | 1,809,691 | 708.1 | | 107,632 | | 107,632 | | 166,151 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504881 | | N/A | Equity/Index | BNP- | 03/07/2025 | 03/04/2026 | 412 | 295,297 | 718.52 | | 18,153 | | 18,153 | | 22,182 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500831 | | N/A | Equity/Index | BNP- | 01/15/2025 | 01/09/2026 | 183 | 138,754 | 742.15 | | 9,968 | | 9,968 | | 6,782 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409117 | | N/A | Equity/Index | BNP- | 11/25/2024 | 11/07/2025 | 86 | 67,691 | 786.7 | 4,156 | | | 4,156 | | 1,195 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500047 | | N/A | Equity/Index | BNP- | 01/02/2025 | 12/30/2025 | 1,435 | 1,072,806 | 752.54 | | 63,858 | | 63,858 | | 44,960 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510547 | | N/A | Equity/Index | BNP- | 05/21/2025 | 05/08/2026 | 224 | 156,359 | 686.55 | | 10,830 | | 10,830 | | 17,476 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509177 | | N/A | Equity/Index | BNP- | 05/05/2025 | 04/23/2026 | 470 | 322,495 | 677.39 | | 21,879 | | 21,879 | | 39,348 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408421 | | N/A | Equity/Index | BNP- | 11/11/2024 | 11/07/2025 | 454 | 358,560 | 789.34 | 22,428 | | | 22,428 | | 5,979 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504183 | | N/A | Equity/Index | BNP- | 02/27/2025 | 02/13/2026 | 219 | 159,581 | 767.12 | | 6,471 | | 6,471 | | 6,286 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2407850 | | N/A | Equity/Index | BNP- | 10/30/2024 | 10/17/2025 | 518 | 399,409 | 784.7 | 21,580 | | | 21,580 | | 6,398 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409383 | | N/A | Equity/Index | BNP- | 11/29/2024 | 11/26/2025 | 270 | 214,515 | 792.04 | 13,673 | | | 13,673 | | 3,829 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510229 | | N/A | Equity/Index | BNP- | 05/16/2025 | 05/01/2026 | 122 | 86,326 | 684.93 | | 6,665 | | 6,665 | | 9,612 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410048 | | N/A | Equity/Index | BNP- | 12/09/2024 | 11/18/2025 | 196 | 155,471 | 774.54 | 11,223 | | | 11,223 | | 3,669 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504702 | | N/A | Equity/Index | BNP- | 03/05/2025 | 03/04/2026 | 684 | 495,702 | 718.52 | | 32,989 | | 32,989 | | 36,827 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508619 | | N/A | Equity/Index | BNP- | 04/28/2025 | 04/21/2026 | 748 | 510,428 | 671.38 | | 35,695 | | 35,695 | | 65,824 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411104 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/12/2025 | 389 | 298,071 | 792.94 | 14,097 | | | 14,097 | | 5,960 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501591 | | N/A | Equity/Index | BNP- | 01/27/2025 | 01/15/2026 | 161 | 122,160 | 758.22 | | 7,548 | | 7,548 | | 4,870 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510027 | | N/A | Equity/Index | BNP- | 05/13/2025 | 12/19/2025 | 73 | 51,341 | 757.12 | | 1,150 | | 1,150 | | 2,070 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411108 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/17/2025 | 22 | 16,858 | 791.54 | 816 | | | 816 | | 355 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409119 | | N/A | Equity/Index | BNP- | 11/25/2024 | 11/14/2025 | 166 | 130,659 | 771.78 | 9,266 | | | 9,266 | | 3,199 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503422 | | N/A | Equity/Index | BNP- | 02/18/2025 | 01/20/2026 | 81 | 62,220 | 762.12 | | 3,976 | | 3,976 | | 2,355 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2407967 | | N/A | Equity/Index | BNP- | 11/04/2024 | 10/31/2025 | 166 | 123,969 | 749.22 | 7,555 | | | 7,555 | | 4,477 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508157 | | N/A | Equity/Index | BNP- | 04/22/2025 | 04/21/2026 | 5,764 | 3,898,251 | 671.38 | | 257,708 | | 257,708 | | 507,232 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501363 | | N/A | Equity/Index | BNP- | 01/23/2025 | 01/21/2026 | 958 | 739,998 | 766.73 | | 48,743 | | 48,743 | | 26,183 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408881 | | N/A | Equity/Index | BNP- | 11/21/2024 | 11/05/2025 | 56 | 43,814 | 757.11 | 3,378 | | | 3,378 | | 1,345 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503615 | | N/A | Equity/Index | BNP- | 02/20/2025 | 01/13/2026 | 132 | 101,299 | 744.21 | | 7,532 | | 7,532 | | 4,806 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508968 | | N/A | Equity/Index | BNP- | 05/02/2025 | 03/20/2026 | 564 | 387,789 | 711.95 | | 17,349 | | 17,349 | | 33,124 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500111 | | N/A | Equity/Index | BNP- | 01/03/2025 | 12/26/2025 | 349 | 263,216 | 767.49 | | 14,316 | | 14,316 | | 8,659 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2507461 | | N/A | Equity/Index | BNP- | 04/11/2025 | 04/02/2026 | 1,629 | 1,107,622 | 677.64 | | 70,519 | | 70,519 | | 134,425 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511843 | | N/A | Equity/Index | BNP- | 06/09/2025 | 05/28/2026 | 208 | 148,818 | 702.15 | | 10,504 | | 10,504 | | 14,315 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411551 | | N/A | Equity/Index | BNP- | 12/31/2024 | 12/26/2025 | 276 | 206,790 | 767.49 | 10,761 | | | 10,761 | | 6,848 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2506175 | | N/A | Equity/Index | BNP- | 03/26/2025 | 03/06/2026 | 87 | 62,423 | 716.74 | | 3,841 | | 3,841 | | 4,785 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408616 | | N/A | Equity/Index | BNP- | 11/15/2024 | 11/03/2025 | 118 | 91,070 | 749.22 | 6,882 | | | 6,882 | | 3,222 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410452 | | N/A | Equity/Index | BNP- | 12/16/2024 | 11/21/2025 | 207 | 164,962 | 783.72 | 11,286 | | | 11,286 | | 3,329 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411102 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | 483 | 370,099 | 751.21 | 26,406 | | | 26,406 | | 14,945 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2507871 | | N/A | Equity/Index | BNP- | 04/17/2025 | 04/02/2026 | 227 | 153,625 | 677.64 | | 9,386 | | 9,386 | | 18,734 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510352 | | N/A | Equity/Index | BNP- | 05/19/2025 | 05/08/2026 | 1,210 | 856,801 | 687.35 | | 65,195 | | 65,195 | | 93,751 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505223 | | N/A | Equity/Index | BNP- | 03/12/2025 | 03/04/2026 | 234 | 165,106 | 718.52 | | 8,965 | | 8,965 | | 12,599 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500046 | | N/A | Equity/Index | BNP- | 01/02/2025 | 12/19/2025 | 236 | 176,434 | 752.9 | | 10,308 | | 10,308 | | 7,123 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504007 | | N/A | Equity/Index | BNP- | 02/25/2025 | 02/20/2026 | 525 | 390,973 | 753.87 | | 22,260 | | 22,260 | | 18,386 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509384 | | N/A | Equity/Index | BNP- | 05/07/2025 | 04/28/2026 | 280 | 191,892 | 682.39 | | 12,300 | | 12,300 | | 22,520 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500529 | | N/A | Equity/Index | BNP- | 01/10/2025 | 12/23/2025 | 328 | 243,425 | 761.1 | | 12,251 | | 12,251 | | 8,873 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505340 | | N/A | Equity/Index | BNP- | 03/13/2025 | 02/20/2026 | 1,022 | 713,887 | 753.87 | | 23,159 | | 23,159 | | 35,790 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512424 | | N/A | Equity/Index | BNP- | 06/16/2025 | 06/02/2026 | 218 | 156,609 | 706.9 | | 10,789 | | 10,789 | | 14,423 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410183 | | N/A | Equity/Index | BNP- | 12/10/2024 | 12/02/2025 | 840 | 662,886 | 795.27 | 38,858 | | | 38,858 | | 11,643 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410951 | | N/A | Equity/Index | BNP- | 12/20/2024 | 11/28/2025 | 51 | 38,613 | 788.47 | 1,706 | | | 1,706 | | 782 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509805 | | N/A | Equity/Index | BNP- | 05/12/2025 | 03/24/2026 | 91 | 63,713 | 723.39 | | 2,834 | | 2,834 | | 4,772 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410276 | | N/A | Equity/Index | BNP- | 12/12/2024 | 12/09/2025 | 432 | 342,550 | 793.22 | 21,319 | | | 21,319 | | 6,476 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410954 | | N/A | Equity/Index | BNP- | 12/20/2024 | 12/17/2025 | 152 | 115,082 | 791.54 | 5,100 | | | 5,100 | | 2,452 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503043 | | N/A | Equity/Index | BNP- | 02/12/2025 | 02/04/2026 | 68 | 51,653 | 758.91 | | 3,223 | | 3,223 | | 2,149 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500790 | | N/A | Equity/Index | BNP- | 01/14/2025 | 12/30/2025 | 107 | 79,702 | 752.54 | | 4,538 | | 4,538 | | 3,352 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512660 | | N/A | Equity/Index | BNP- | 06/20/2025 | 06/18/2026 | 1,303 | 920,882 | 709.9 | | 55,834 | | 55,834 | | 84,930 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505041 | | N/A | Equity/Index | BNP- | 03/10/2025 | 02/13/2026 | 109 | 77,063 | 767.17 | | 2,346 | | 2,346 | | 3,161 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410620 | | N/A | Equity/Index | BNP- | 12/17/2024 | 12/10/2025 | 519 | 410,809 | 789.15 | 26,064 | | | 26,064 | | 8,413 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410956 | | N/A | Equity/Index | BNP- | 12/20/2024 | 12/18/2025 | 394 | 298,305 | 752.96 | 19,369 | | | 19,369 | | 11,844 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505140 | | N/A | Equity/Index | BNP- | 03/11/2025 | 03/06/2026 | 415 | 292,260 | 716.74 | | 16,015 | | 16,015 | | 22,825 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504186 | | N/A | Equity/Index | BNP- | 02/27/2025 | 02/06/2026 | 191 | 139,178 | 762.69 | | 5,850 | | 5,850 | | 5,770 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410278 | | N/A | Equity/Index | BNP- | 12/12/2024 | 12/04/2025 | 781 | 619,286 | 801.05 | 35,621 | | | 35,621 | | 9,833 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509489 | | N/A | Equity/Index | BNP- | 05/08/2025 | 04/15/2026 | 90 | 61,862 | 680.42 | | 4,059 | | 4,059 | | 7,306 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511846 | | N/A | Equity/Index | BNP- | 06/09/2025 | 05/29/2026 | 93 | 66,539 | 704.36 | | 4,601 | | 4,601 | | 6,277 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508976 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/24/2026 | 99 | 68,069 | 682.14 | | 4,483 | | 4,483 | | 7,959 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410675 | | N/A | Equity/Index | BNP- | 12/18/2024 | 12/12/2025 | 611 | 460,059 | 791.36 | 18,079 | | | 18,079 | | 9,624 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410677 | | N/A | Equity/Index | BNP- | 12/18/2024 | 12/09/2025 | 212 | 159,628 | 793.22 | 6,101 | | | 6,101 | | 3,178 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500832 | | N/A | Equity/Index | BNP- | 01/15/2025 | 01/05/2026 | 242 | 183,489 | 754.2 | | 11,720 | | 11,720 | | 7,534 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506545 | | N/A | Equity/Index | BNP- | 04/02/2025 | 02/27/2026 | 287 | 204,252 | 740.25 | | 8,934 | | 8,934 | | 12,020 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2500977 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/09/2026 | 120 | 91,454 | 742.15 | | 6,818 | | 6,818 | | 4,447 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503323 | | N/A | Equity/Index | BNP- | 02/14/2025 | 02/06/2026 | 65 | 49,869 | 762.69 | | 3,227 | | 3,227 | | 1,964 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503418 | | N/A | Equity/Index | BNP- | 02/18/2025 | 01/29/2026 | 720 | 553,068 | 760.76 | | 36,209 | | 36,209 | | 21,859 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510353 | | N/A | Equity/Index | BNP- | 05/19/2025 | 05/13/2026 | 680 | 481,508 | 703.3 | | 31,484 | | 31,484 | | 45,764 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505334 | | N/A | Equity/Index | BNP- | 03/13/2025 | 02/19/2026 | 1,184 | 827,048 | 770.51 | | 21,726 | | 21,726 | | 33,377 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409648 | | N/A | Equity/Index | BNP- | 12/04/2024 | 11/21/2025 | 304 | 243,519 | 784.62 | 17,371 | | | 17,371 | | 4,806 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408694 | | N/A | Equity/Index | BNP- | 11/18/2024 | 11/14/2025 | 128 | 99,141 | 771.78 | 6,337 | | | 6,337 | | 2,467 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503322 | | N/A | Equity/Index | BNP- | 02/14/2025 | 02/13/2026 | 1,030 | 790,226 | 767.11 | | 49,502 | | 49,502 | | 29,891 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504185 | | N/A | Equity/Index | BNP- | 02/27/2025 | 02/17/2026 | 80 | 58,294 | 767.21 | | 2,382 | | 2,382 | | 2,344 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508967 | | N/A | Equity/Index | BNP- | 05/02/2025 | 03/20/2026 | 137 | 94,197 | 712.03 | | 4,210 | | 4,210 | | 8,041 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509802 | | N/A | Equity/Index | BNP- | 05/12/2025 | 05/01/2026 | 149 | 104,321 | 687.57 | | 7,289 | | 7,289 | | 11,469 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409231 | | N/A | Equity/Index | BNP- | 11/26/2024 | 11/12/2025 | 130 | 102,965 | 788.01 | 6,564 | | | 6,564 | | 1,820 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408619 | | N/A | Equity/Index | BNP- | 11/15/2024 | 11/14/2025 | 470 | 362,737 | 782.74 | 20,379 | | | 20,379 | | 7,384 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510038 | | N/A | Equity/Index | BNP- | 05/14/2025 | 05/08/2026 | 2,693 | 1,894,391 | 686.55 | | 139,740 | | 139,740 | | 210,108 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505668 | | N/A | Equity/Index | BNP- | 03/18/2025 | 03/17/2026 | 200 | 141,598 | 714.95 | | 8,248 | | 8,248 | | 11,356 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501218 | | N/A | Equity/Index | BNP- | 01/21/2025 | 01/02/2026 | 62 | 47,537 | 747.6 | | 3,474 | | 3,474 | | 2,099 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408113 | | N/A | Equity/Index | BNP- | 11/05/2024 | 10/23/2025 | 572 | 433,067 | 766.85 | 24,178 | | | 24,178 | | 10,708 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511257 | | N/A | Equity/Index | BNP- | 05/30/2025 | 05/05/2026 | 100 | 70,432 | 686.16 | | 5,155 | | 5,155 | | 7,816 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511845 | | N/A | Equity/Index | BNP- | 06/09/2025 | 05/29/2026 | 150 | 107,321 | 704.22 | | 7,431 | | 7,431 | | 10,137 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509483 | | N/A | Equity/Index | BNP- | 05/08/2025 | 04/21/2026 | 346 | 237,823 | 671.38 | | 17,255 | | 17,255 | | 30,448 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411204 | | N/A | Equity/Index | BNP- | 12/26/2024 | 12/24/2025 | 1,100 | 844,239 | 766.25 | 53,295 | | | 53,295 | | 27,611 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508271 | | N/A | Equity/Index | BNP- | 04/23/2025 | 04/17/2026 | 1,054 | 713,969 | 676.76 | | 44,837 | | 44,837 | | 88,420 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500108 | | N/A | Equity/Index | BNP- | 01/03/2025 | 01/02/2026 | 981 | 739,870 | 747.6 | | 49,217 | | 49,217 | | 33,208 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502740 | | N/A | Equity/Index | BNP- | 02/10/2025 | 02/06/2026 | 152 | 115,722 | 762.69 | | 7,117 | | 7,117 | | 4,592 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501902 | | N/A | Equity/Index | BNP- | 01/30/2025 | 01/27/2026 | 782 | 597,518 | 758.76 | | 39,202 | | 39,202 | | 24,265 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408513 | | N/A | Equity/Index | BNP- | 11/12/2024 | 10/28/2025 | 149 | 117,413 | 773.32 | 8,243 | | | 8,243 | | 2,532 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508621 | | N/A | Equity/Index | BNP- | 04/28/2025 | 04/10/2026 | 194 | 132,384 | 678.44 | | 8,486 | | 8,486 | | 15,974 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501901 | | N/A | Equity/Index | BNP- | 01/30/2025 | 01/29/2026 | 815 | 622,733 | 760.76 | | 40,204 | | 40,204 | | 24,743 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503501 | | N/A | Equity/Index | BNP- | 02/19/2025 | 02/13/2026 | 237 | 182,611 | 767.21 | | 11,701 | | 11,701 | | 6,868 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509487 | | N/A | Equity/Index | BNP- | 05/08/2025 | 04/24/2026 | 142 | 97,604 | 681.11 | | 6,428 | | 6,428 | | 11,519 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500705 | | N/A | Equity/Index | BNP- | 01/13/2025 | 01/07/2026 | 1,240 | 922,820 | 750.6 | | 53,866 | | 53,866 | | 40,810 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508975 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/10/2026 | 220 | 151,265 | 679.94 | | 10,019 | | 10,019 | | 17,877 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502273 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/30/2026 | 622 | 469,996 | 760.99 | | 27,810 | | 27,810 | | 18,871 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500409 | | N/A | Equity/Index | BNP- | 01/07/2025 | 01/06/2026 | 1,544 | 1,158,926 | 757.25 | | 67,936 | | 67,936 | | 46,167 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2501296 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/05/2025 | 21 | 16,166 | 801.04 | | 684 | | 684 | | 266 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504483 | | N/A | Equity/Index | BNP- | 03/03/2025 | 02/13/2026 | 93 | 67,514 | 767.21 | | 2,636 | | 2,636 | | 2,695 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510623 | | N/A | Equity/Index | BNP- | 05/22/2025 | 04/30/2026 | 131 | 91,446 | 683.62 | | 6,477 | | 6,477 | | 10,434 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512470 | | N/A | Equity/Index | BNP- | 06/17/2025 | 05/29/2026 | 102 | 72,456 | 704.23 | | 4,713 | | 4,713 | | 6,893 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500532 | | N/A | Equity/Index | BNP- | 01/10/2025 | 12/12/2025 | 319 | 236,746 | 792.94 | | 8,227 | | 8,227 | | 4,887 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408585 | | N/A | Equity/Index | BNP- | 11/14/2024 | 11/13/2025 | 685 | 536,177 | 788.35 | 31,832 | | | 31,832 | | 9,590 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500793 | | N/A | Equity/Index | BNP- | 01/14/2025 | 01/08/2026 | 58 | 43,203 | 751.31 | | 2,522 | | 2,522 | | 1,894 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502653 | | N/A | Equity/Index | BNP- | 02/07/2025 | 02/06/2026 | 433 | 328,015 | 762.69 | | 19,528 | | 19,528 | | 13,081 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410050 | | N/A | Equity/Index | BNP- | 12/09/2024 | 11/21/2025 | 100 | 79,322 | 782.4 | 5,356 | | | 5,356 | | 1,648 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503729 | | N/A | Equity/Index | BNP- | 02/21/2025 | 02/12/2026 | 345 | 260,085 | 759.61 | | 15,149 | | 15,149 | | 11,023 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505338 | | N/A | Equity/Index | BNP- | 03/13/2025 | 02/20/2026 | 961 | 671,278 | 767.42 | | 18,394 | | 18,394 | | 28,292 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511842 | | N/A | Equity/Index | BNP- | 06/09/2025 | 05/22/2026 | 95 | 67,970 | 693.24 | | 5,197 | | 5,197 | | 7,053 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502965 | | N/A | Equity/Index | BNP- | 02/11/2025 | 01/23/2026 | 1,120 | 853,082 | 770.74 | | 47,723 | | 47,723 | | 29,086 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501304 | | N/A | Equity/Index | BNP- | 01/22/2025 | 01/16/2026 | 18 | 13,857 | 757.4 | | 966 | | 966 | | 552 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505042 | | N/A | Equity/Index | BNP- | 03/10/2025 | 03/02/2026 | 593 | 419,251 | 740.25 | | 18,181 | | 18,181 | | 24,971 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500534 | | N/A | Equity/Index | BNP- | 01/10/2025 | 01/12/2026 | 1,863 | 1,382,625 | 601.049999999995 | | 263,670 | | 263,670 | | 269,803 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508816 | | N/A | Equity/Index | BNP- | 04/30/2025 | 04/24/2026 | 1,912 | 1,307,081 | 681.04 | | 83,918 | | 83,918 | | 155,178 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2513199 | | N/A | Equity/Index | BNP- | 06/27/2025 | 06/17/2026 | 87 | 64,465 | 710.35 | | 5,332 | | 5,332 | | 5,645 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411288 | | N/A | Equity/Index | BNP- | 12/27/2024 | 12/18/2025 | 310 | 234,996 | 752.96 | 15,237 | | | 15,237 | | 9,319 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508966 | | N/A | Equity/Index | BNP- | 05/02/2025 | 03/19/2026 | 255 | 175,330 | 713.95 | | 7,642 | | 7,642 | | 14,660 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408542 | | N/A | Equity/Index | BNP- | 11/13/2024 | 10/29/2025 | 192 | 151,363 | 775.75 | 10,437 | | | 10,437 | | 3,128 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504813 | | N/A | Equity/Index | BNP- | 03/06/2025 | 02/03/2026 | 78 | 55,753 | 755.62 | | 2,126 | | 2,126 | | 2,569 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506120 | | N/A | Equity/Index | BNP- | 03/25/2025 | 03/17/2026 | 2,385 | 1,727,122 | 714.95 | | 117,485 | | 117,485 | | 135,420 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512469 | | N/A | Equity/Index | BNP- | 06/17/2025 | 04/24/2026 | 70 | 49,725 | 681.04 | | 3,934 | | 3,934 | | 5,681 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502125 | | N/A | Equity/Index | BNP- | 01/31/2025 | 01/30/2026 | 1,459 | 1,110,284 | 764.09 | | 67,493 | | 67,493 | | 42,442 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505341 | | N/A | Equity/Index | BNP- | 03/13/2025 | 02/23/2026 | 283 | 197,681 | 753.87 | | 6,458 | | 6,458 | | 9,979 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503508 | | N/A | Equity/Index | BNP- | 02/19/2025 | 02/09/2026 | 161 | 124,052 | 757.54 | | 8,651 | | 8,651 | | 5,199 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504094 | | N/A | Equity/Index | BNP- | 02/26/2025 | 02/13/2026 | 233 | 173,499 | 767.11 | | 8,528 | | 8,528 | | 6,762 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500044 | | N/A | Equity/Index | BNP- | 01/02/2025 | 12/12/2025 | 163 | 121,859 | 791.48 | | 4,698 | | 4,698 | | 2,562 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512425 | | N/A | Equity/Index | BNP- | 06/16/2025 | 06/04/2026 | 892 | 640,804 | 710.8 | | 42,566 | | 42,566 | | 56,999 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503724 | | N/A | Equity/Index | BNP- | 02/21/2025 | 02/19/2026 | 288 | 217,115 | 770.51 | | 11,471 | | 11,471 | | 8,119 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509699 | | N/A | Equity/Index | BNP- | 05/09/2025 | 04/29/2026 | 453 | 311,007 | 683.45 | | 19,927 | | 19,927 | | 36,118 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506456 | | N/A | Equity/Index | BNP- | 03/31/2025 | 03/23/2026 | 79 | 55,775 | 711.88 | | 3,263 | | 3,263 | | 4,659 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508620 | | N/A | Equity/Index | BNP- | 04/28/2025 | 04/16/2026 | 706 | 481,767 | 676.43 | | 31,777 | | 31,777 | | 59,360 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2409120 | | N/A | Equity/Index | BNP- | 11/25/2024 | 11/21/2025 | 649 | 510,828 | 784.62 | 32,541 | | | 32,541 | | 10,261 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506526 | | N/A | Equity/Index | BNP- | 04/01/2025 | 03/27/2026 | 862 | 610,184 | 703.54 | | 39,799 | | 39,799 | | 55,539 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504010 | | N/A | Equity/Index | BNP- | 02/25/2025 | 01/30/2026 | 135 | 100,536 | 764.09 | | 4,991 | | 4,991 | | 3,927 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500828 | | N/A | Equity/Index | BNP- | 01/15/2025 | 01/13/2026 | 656 | 497,392 | 744.21 | | 35,214 | | 35,214 | | 23,886 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409384 | | N/A | Equity/Index | BNP- | 11/29/2024 | 11/26/2025 | 1,373 | 1,090,849 | 788.47 | 71,794 | | | 71,794 | | 20,816 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409685 | | N/A | Equity/Index | BNP- | 12/05/2024 | 11/25/2025 | 245 | 195,784 | 787.1 | 13,490 | | | 13,490 | | 3,788 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503506 | | N/A | Equity/Index | BNP- | 02/19/2025 | 02/12/2026 | 47 | 36,214 | 759.61 | | 2,486 | | 2,486 | | 1,502 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505336 | | N/A | Equity/Index | BNP- | 03/13/2025 | 02/18/2026 | 918 | 641,241 | 768.15 | | 17,323 | | 17,323 | | 26,640 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503042 | | N/A | Equity/Index | BNP- | 02/12/2025 | 02/10/2026 | 306 | 232,441 | 761.33 | | 14,278 | | 14,278 | | 9,514 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505044 | | N/A | Equity/Index | BNP- | 03/10/2025 | 03/06/2026 | 1,425 | 1,007,475 | 716.74 | | 56,729 | | 56,729 | | 78,375 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408545 | | N/A | Equity/Index | BNP- | 11/13/2024 | 11/04/2025 | 129 | 101,697 | 746.8 | 9,056 | | | 9,056 | | 3,683 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410752 | | N/A | Equity/Index | BNP- | 12/19/2024 | 12/16/2025 | 522 | 392,132 | 796.92 | 15,404 | | | 15,404 | | 7,622 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2407965 | | N/A | Equity/Index | BNP- | 11/04/2024 | 10/30/2025 | 238 | 177,738 | 771.06 | 8,699 | | | 8,699 | | 4,277 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505667 | | N/A | Equity/Index | BNP- | 03/18/2025 | 03/13/2026 | 1,150 | 814,189 | 698.52 | | 55,729 | | 55,729 | | 76,924 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408714 | | N/A | Equity/Index | BNP- | 11/19/2024 | 11/06/2025 | 155 | 120,544 | 781.43 | 7,167 | | | 7,167 | | 2,375 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410220 | | N/A | Equity/Index | BNP- | 12/11/2024 | 12/05/2025 | 178 | 142,339 | 799.12 | 8,873 | | | 8,873 | | 2,339 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500833 | | N/A | Equity/Index | BNP- | 01/15/2025 | 12/26/2025 | 277 | 210,027 | 758.05 | | 12,759 | | 12,759 | | 7,920 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501309 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/31/2025 | 67 | 51,577 | 749.24 | | 3,805 | | 3,805 | | 2,205 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512806 | | N/A | Equity/Index | BNP- | 06/23/2025 | 06/11/2026 | 994 | 711,734 | 716.62 | | 43,607 | | 43,607 | | 60,624 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503503 | | N/A | Equity/Index | BNP- | 02/19/2025 | 02/13/2026 | 276 | 212,661 | 767.11 | | 13,640 | | 13,640 | | 8,010 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408422 | | N/A | Equity/Index | BNP- | 11/11/2024 | 10/24/2025 | 92 | 72,660 | 769.88 | 5,324 | | | 5,324 | | 1,632 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410756 | | N/A | Equity/Index | BNP- | 12/19/2024 | 12/18/2025 | 1,141 | 857,131 | 752.96 | 52,748 | | | 52,748 | | 34,300 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409540 | | N/A | Equity/Index | BNP- | 12/03/2024 | 11/28/2025 | 127 | 101,023 | 794.5 | 6,346 | | | 6,346 | | 1,741 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501432 | | N/A | Equity/Index | BNP- | 01/24/2025 | 12/23/2025 | 240 | 184,978 | 761.1 | | 12,194 | | 12,194 | | 6,492 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504188 | | N/A | Equity/Index | BNP- | 02/27/2025 | 02/09/2026 | 456 | 332,278 | 757.54 | | 14,875 | | 14,875 | | 14,861 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509801 | | N/A | Equity/Index | BNP- | 05/12/2025 | 05/01/2026 | 157 | 109,922 | 684.9 | | 7,891 | | 7,891 | | 12,373 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503207 | | N/A | Equity/Index | BNP- | 02/13/2025 | 02/04/2026 | 319 | 244,708 | 758.91 | | 16,333 | | 16,333 | | 10,084 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506551 | | N/A | Equity/Index | BNP- | 04/02/2025 | 03/19/2026 | 1,363 | 970,020 | 713.95 | | 58,405 | | 58,405 | | 78,359 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410985 | | N/A | Equity/Index | BNP- | 12/23/2024 | 12/16/2025 | 142 | 108,076 | 796.92 | 4,699 | | | 4,699 | | 2,073 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2407750 | | N/A | Equity/Index | BNP- | 10/29/2024 | 10/28/2025 | 99 | 76,799 | 773.32 | 4,911 | | | 4,911 | | 1,682 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408789 | | N/A | Equity/Index | BNP- | 11/20/2024 | 11/18/2025 | 218 | 169,515 | 774.54 | 10,889 | | | 10,889 | | 4,081 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509803 | | N/A | Equity/Index | BNP- | 05/12/2025 | 03/20/2026 | 137 | 95,919 | 712.03 | | 4,840 | | 4,840 | | 8,041 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511113 | | N/A | Equity/Index | BNP- | 05/28/2025 | 05/22/2026 | 355 | 249,263 | 698.06 | | 16,177 | | 16,177 | | 25,241 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501307 | | N/A | Equity/Index | BNP- | 01/22/2025 | 01/09/2026 | 217 | 167,049 | 751.31 | | 12,211 | | 12,211 | | 7,107 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2505221 | | N/A | Equity/Index | BNP- | 03/12/2025 | 03/03/2026 | 81 | 57,152 | 725.96 | | 2,860 | | 2,860 | | 4,017 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409541 | | N/A | Equity/Index | BNP- | 12/03/2024 | 11/21/2025 | 177 | 140,796 | 782.4 | 9,772 | | | 9,772 | | 2,917 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410426 | | N/A | Equity/Index | BNP- | 12/13/2024 | 12/12/2025 | 800 | 633,088 | 792.94 | 39,064 | | | 39,064 | | 12,257 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409646 | | N/A | Equity/Index | BNP- | 12/04/2024 | 12/02/2025 | 240 | 192,252 | 795.27 | 12,646 | | | 12,646 | | 3,327 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408617 | | N/A | Equity/Index | BNP- | 11/15/2024 | 11/11/2025 | 161 | 124,257 | 789.78 | 6,492 | | | 6,492 | | 2,162 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505913 | | N/A | Equity/Index | BNP- | 03/21/2025 | 03/06/2026 | 1,771 | 1,260,739 | 716.74 | | 73,851 | | 73,851 | | 97,405 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408618 | | N/A | Equity/Index | BNP- | 11/15/2024 | 11/05/2025 | 64 | 49,394 | 757.11 | 3,485 | | | 3,485 | | 1,537 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409684 | | N/A | Equity/Index | BNP- | 12/05/2024 | 11/17/2025 | 128 | 102,287 | 771.78 | 7,983 | | | 7,983 | | 2,506 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506993 | | N/A | Equity/Index | BNP- | 04/08/2025 | 04/02/2026 | 343 | 228,610 | 677.64 | | 12,588 | | 12,588 | | 28,304 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508159 | | N/A | Equity/Index | BNP- | 04/22/2025 | 04/15/2026 | 1,625 | 1,099,004 | 680.42 | | 65,471 | | 65,471 | | 131,918 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508622 | | N/A | Equity/Index | BNP- | 04/28/2025 | 04/02/2026 | 832 | 567,748 | 711.68 | | 24,727 | | 24,727 | | 49,670 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509490 | | N/A | Equity/Index | BNP- | 05/08/2025 | 04/30/2026 | 888 | 610,367 | 683.62 | | 39,454 | | 39,454 | | 70,729 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504486 | | N/A | Equity/Index | BNP- | 03/03/2025 | 02/27/2026 | 1,364 | 990,209 | 740.25 | | 53,087 | | 53,087 | | 57,124 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409292 | | N/A | Equity/Index | BNP- | 11/27/2024 | 11/25/2025 | 438 | 345,350 | 787.1 | 21,843 | | | 21,843 | | 6,772 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509382 | | N/A | Equity/Index | BNP- | 05/07/2025 | 04/10/2026 | 1,162 | 796,353 | 678.26 | | 52,116 | | 52,116 | | 95,830 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501216 | | N/A | Equity/Index | BNP- | 01/21/2025 | 01/16/2026 | 2,199 | 1,686,039 | 762.12 | | 109,510 | | 109,510 | | 63,157 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409297 | | N/A | Equity/Index | BNP- | 11/27/2024 | 11/20/2025 | 360 | 283,849 | 777.59 | 19,436 | | | 19,436 | | 6,444 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506548 | | N/A | Equity/Index | BNP- | 04/02/2025 | 03/09/2026 | 100 | 71,168 | 716.74 | | 4,104 | | 4,104 | | 5,521 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501312 | | N/A | Equity/Index | BNP- | 01/22/2025 | 01/02/2026 | 18 | 13,857 | 747.93 | | 1,037 | | 1,037 | | 607 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503912 | | N/A | Equity/Index | BNP- | 02/24/2025 | 02/20/2026 | 476 | 356,962 | 767.42 | | 18,740 | | 18,740 | | 14,013 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506455 | | N/A | Equity/Index | BNP- | 03/31/2025 | 03/18/2026 | 1,705 | 1,203,747 | 707.99 | | 72,838 | | 72,838 | | 104,107 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508272 | | N/A | Equity/Index | BNP- | 04/23/2025 | 04/10/2026 | 576 | 390,177 | 677.95 | | 23,979 | | 23,979 | | 47,629 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408541 | | N/A | Equity/Index | BNP- | 11/13/2024 | 11/12/2025 | 805 | 634,622 | 788.01 | 39,831 | | | 39,831 | | 11,271 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2407964 | | N/A | Equity/Index | BNP- | 11/04/2024 | 10/10/2025 | 92 | 68,706 | 767.98 | 3,357 | | | 3,357 | | 1,548 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504619 | | N/A | Equity/Index | BNP- | 03/04/2025 | 03/03/2026 | 2,831 | 2,034,130 | 725.96 | | 118,194 | | 118,194 | | 140,389 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410052 | | N/A | Equity/Index | BNP- | 12/09/2024 | 11/28/2025 | 156 | 123,742 | 788.47 | 7,976 | | | 7,976 | | 2,393 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500275 | | N/A | Equity/Index | BNP- | 01/06/2025 | 12/30/2025 | 158 | 119,646 | 752.54 | | 7,769 | | 7,769 | | 4,950 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511255 | | N/A | Equity/Index | BNP- | 05/30/2025 | 04/22/2026 | 109 | 76,771 | 676.31 | | 6,114 | | 6,114 | | 9,206 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501433 | | N/A | Equity/Index | BNP- | 01/24/2025 | 12/26/2025 | 41 | 31,600 | 758.05 | | 2,151 | | 2,151 | | 1,172 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501308 | | N/A | Equity/Index | BNP- | 01/22/2025 | 01/07/2026 | 36 | 27,713 | 750.6 | | 2,035 | | 2,035 | | 1,185 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408712 | | N/A | Equity/Index | BNP- | 11/19/2024 | 11/11/2025 | 129 | 100,323 | 789.78 | 5,548 | | | 5,548 | | 1,733 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2513203 | | N/A | Equity/Index | BNP- | 06/27/2025 | 06/25/2026 | 112 | 82,990 | 727.54 | | 5,910 | | 5,910 | | 6,267 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510040 | | N/A | Equity/Index | BNP- | 05/14/2025 | 05/08/2026 | 254 | 178,676 | 686.55 | | 13,180 | | 13,180 | | 19,817 | | | | | | | .0001 |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2503208 | | N/A | Equity/Index | BNP- | 02/13/2025 | 02/05/2026 | 280 | 214,791 | 761.02 | | 14,073 | | 14,073 | | 8,627 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409647 | | N/A | Equity/Index | BNP- | 12/04/2024 | 12/03/2025 | 202 | 161,812 | 795.46 | 10,639 | | | 10,639 | | 2,806 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500318 | | N/A | Equity/Index | BNP- | 01/06/2025 | 12/26/2025 | 225 | 170,381 | 758.05 | | 10,445 | | 10,445 | | 6,433 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502967 | | N/A | Equity/Index | BNP- | 02/11/2025 | 01/16/2026 | 120 | 91,402 | 757.26 | | 5,777 | | 5,777 | | 3,689 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508965 | | N/A | Equity/Index | BNP- | 05/02/2025 | 03/26/2026 | 289 | 198,708 | 717.5 | | 8,416 | | 8,416 | | 16,146 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409118 | | N/A | Equity/Index | BNP- | 11/25/2024 | 11/11/2025 | 505 | 397,486 | 789.78 | 23,836 | | | 23,836 | | 6,782 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2507463 | | N/A | Equity/Index | BNP- | 04/11/2025 | 03/20/2026 | 2,196 | 1,493,148 | 711.88 | | 63,355 | | 63,355 | | 129,081 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509484 | | N/A | Equity/Index | BNP- | 05/08/2025 | 04/17/2026 | 123 | 84,544 | 676.76 | | 5,777 | | 5,777 | | 10,318 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411549 | | N/A | Equity/Index | BNP- | 12/31/2024 | 12/30/2025 | 3,082 | 2,309,158 | 752.54 | 140,046 | | | 140,046 | | 96,562 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511739 | | N/A | Equity/Index | BNP- | 06/06/2025 | 05/27/2026 | 816 | 583,285 | 705.14 | | 39,715 | | 39,715 | | 54,607 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500706 | | N/A | Equity/Index | BNP- | 01/13/2025 | 01/08/2026 | 774 | 576,019 | 751.31 | | 33,437 | | 33,437 | | 25,280 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500711 | | N/A | Equity/Index | BNP- | 01/13/2025 | 01/06/2026 | 120 | 89,305 | 757.25 | | 4,872 | | 4,872 | | 3,588 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508161 | | N/A | Equity/Index | BNP- | 04/22/2025 | 04/17/2026 | 247 | 167,049 | 676.76 | | 10,381 | | 10,381 | | 20,721 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511376 | | N/A | Equity/Index | BNP- | 06/02/2025 | 05/28/2026 | 1,550 | 1,095,695 | 702.15 | | 71,703 | | 71,703 | | 106,671 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503726 | | N/A | Equity/Index | BNP- | 02/21/2025 | 02/18/2026 | 489 | 368,642 | 768.15 | | 19,912 | | 19,912 | | 14,191 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500045 | | N/A | Equity/Index | BNP- | 01/02/2025 | 12/24/2025 | 394 | 294,554 | 766.25 | | 15,165 | | 15,165 | | 9,890 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411113 | | N/A | Equity/Index | BNP- | 12/24/2024 | 11/25/2025 | 75 | 57,469 | 787.1 | 2,802 | | | 2,802 | | 1,160 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510552 | | N/A | Equity/Index | BNP- | 05/21/2025 | 11/26/2025 | 212 | 147,982 | 789.63 | | 1,425 | | 1,425 | | 3,144 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501298 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/11/2025 | 72 | 55,426 | 799.66 | | 2,411 | | 2,411 | | 972 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409289 | | N/A | Equity/Index | BNP- | 11/27/2024 | 11/11/2025 | 145 | 114,328 | 789.78 | 6,928 | | | 6,928 | | 1,947 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509261 | | N/A | Equity/Index | BNP- | 05/06/2025 | 05/05/2026 | 5,548 | 3,798,494 | 686.16 | | 234,791 | | 234,791 | | 433,632 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504092 | | N/A | Equity/Index | BNP- | 02/26/2025 | 02/24/2026 | 665 | 495,179 | 749.92 | | 29,426 | | 29,426 | | 24,665 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411284 | | N/A | Equity/Index | BNP- | 12/27/2024 | 11/28/2025 | 385 | 291,849 | 788.47 | 12,828 | | | 12,828 | | 5,906 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504815 | | N/A | Equity/Index | BNP- | 03/06/2025 | 02/25/2026 | 130 | 92,921 | 744.71 | | 4,189 | | 4,189 | | 5,145 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510820 | | N/A | Equity/Index | BNP- | 05/23/2025 | 05/21/2026 | 426 | 295,320 | 698.03 | | 17,577 | | 17,577 | | 30,276 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2513201 | | N/A | Equity/Index | BNP- | 06/27/2025 | 06/09/2026 | 145 | 107,442 | 715.47 | | 8,419 | | 8,419 | | 8,924 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500464 | | N/A | Equity/Index | BNP- | 01/08/2025 | 01/07/2026 | 333 | 250,186 | 750.6 | | 15,764 | | 15,764 | | 10,959 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512802 | | N/A | Equity/Index | BNP- | 06/23/2025 | 06/17/2026 | 2,274 | 1,628,252 | 710.35 | | 107,105 | | 107,105 | | 147,492 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500789 | | N/A | Equity/Index | BNP- | 01/14/2025 | 12/23/2025 | 130 | 96,834 | 761.1 | | 4,999 | | 4,999 | | 3,517 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512473 | | N/A | Equity/Index | BNP- | 06/17/2025 | 06/11/2026 | 918 | 652,101 | 716.62 | | 38,005 | | 38,005 | | 55,989 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505337 | | N/A | Equity/Index | BNP- | 03/13/2025 | 02/17/2026 | 94 | 65,661 | 767.21 | | 1,790 | | 1,790 | | 2,754 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410983 | | N/A | Equity/Index | BNP- | 12/23/2024 | 12/12/2025 | 193 | 146,892 | 791.36 | 6,714 | | | 6,714 | | 3,040 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500973 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/15/2026 | 1,448 | 1,103,550 | 758.22 | | 71,473 | | 71,473 | | 43,803 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500525 | | N/A | Equity/Index | BNP- | 01/10/2025 | 12/26/2025 | 216 | 160,304 | 758.05 | | 8,366 | | 8,366 | | 6,176 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2502126 | | N/A | Equity/Index | BNP- | 01/31/2025 | 01/09/2026 | 305 | 232,102 | 751.31 | | 15,509 | | 15,509 | | 9,989 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411285 | | N/A | Equity/Index | BNP- | 12/27/2024 | 12/17/2025 | 232 | 175,868 | 791.54 | 7,756 | | | 7,756 | | 3,742 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511259 | | N/A | Equity/Index | BNP- | 05/30/2025 | 05/22/2026 | 198 | 139,455 | 698.06 | | 9,237 | | 9,237 | | 14,078 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505339 | | N/A | Equity/Index | BNP- | 03/13/2025 | 02/12/2026 | 129 | 90,109 | 759.61 | | 2,666 | | 2,666 | | 4,122 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504700 | | N/A | Equity/Index | BNP- | 03/05/2025 | 02/27/2026 | 165 | 119,577 | 728.68 | | 7,149 | | 7,149 | | 7,890 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510457 | | N/A | Equity/Index | BNP- | 05/20/2025 | 05/13/2026 | 680 | 480,332 | 703.3 | | 30,824 | | 30,824 | | 45,764 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410275 | | N/A | Equity/Index | BNP- | 12/12/2024 | 12/11/2025 | 1,208 | 957,872 | 799.66 | 56,353 | | | 56,353 | | 16,309 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500704 | | N/A | Equity/Index | BNP- | 01/13/2025 | 01/09/2026 | 759 | 564,855 | 742.15 | | 35,893 | | 35,893 | | 28,129 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508565 | | N/A | Equity/Index | BNP- | 04/25/2025 | 04/17/2026 | 86 | 58,664 | 676.76 | | 3,865 | | 3,865 | | 7,215 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508570 | | N/A | Equity/Index | BNP- | 04/25/2025 | 03/27/2026 | 238 | 162,349 | 703.54 | | 7,711 | | 7,711 | | 15,334 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512087 | | N/A | Equity/Index | BNP- | 06/11/2025 | 05/29/2026 | 150 | 107,493 | 704.23 | | 7,508 | | 7,508 | | 10,137 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409291 | | N/A | Equity/Index | BNP- | 11/27/2024 | 11/07/2025 | 162 | 127,732 | 786.69 | 7,923 | | | 7,923 | | 2,250 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409229 | | N/A | Equity/Index | BNP- | 11/26/2024 | 11/14/2025 | 185 | 146,527 | 771.78 | 10,824 | | | 10,824 | | 3,565 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502964 | | N/A | Equity/Index | BNP- | 02/11/2025 | 02/10/2026 | 1,643 | 1,251,440 | 761.33 | | 78,552 | | 78,552 | | 51,081 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505335 | | N/A | Equity/Index | BNP- | 03/13/2025 | 02/13/2026 | 310 | 216,541 | 767.11 | | 5,844 | | 5,844 | | 8,996 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2513098 | | N/A | Equity/Index | BNP- | 06/26/2025 | 06/18/2026 | 500 | 368,315 | 706.74 | | 30,325 | | 30,325 | | 33,545 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409963 | | N/A | Equity/Index | BNP- | 12/06/2024 | 11/19/2025 | 124 | 99,329 | 777.7 | 7,497 | | | 7,497 | | 2,204 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410955 | | N/A | Equity/Index | BNP- | 12/20/2024 | 11/14/2025 | 46 | 34,828 | 771.78 | 1,789 | | | 1,789 | | 886 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509262 | | N/A | Equity/Index | BNP- | 05/06/2025 | 05/01/2026 | 2,275 | 1,557,602 | 687.57 | | 94,367 | | 94,367 | | 175,107 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504698 | | N/A | Equity/Index | BNP- | 03/05/2025 | 02/26/2026 | 471 | 341,338 | 744.63 | | 17,286 | | 17,286 | | 18,694 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502970 | | N/A | Equity/Index | BNP- | 02/11/2025 | 01/30/2026 | 48 | 36,561 | 764.09 | | 2,204 | | 2,204 | | 1,396 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502274 | | N/A | Equity/Index | BNP- | 02/03/2025 | 01/30/2026 | 588 | 444,305 | 764.09 | | 25,519 | | 25,519 | | 17,105 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508815 | | N/A | Equity/Index | BNP- | 04/30/2025 | 04/16/2026 | 1,157 | 790,948 | 676.43 | | 52,759 | | 52,759 | | 97,281 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502452 | | N/A | Equity/Index | BNP- | 02/05/2025 | 02/04/2026 | 2,152 | 1,637,715 | 758.91 | | 104,587 | | 104,587 | | 68,025 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504876 | | N/A | Equity/Index | BNP- | 03/07/2025 | 02/13/2026 | 118 | 84,575 | 767.14 | | 2,957 | | 2,957 | | 3,423 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500531 | | N/A | Equity/Index | BNP- | 01/10/2025 | 01/06/2026 | 245 | 181,827 | 757.25 | | 9,731 | | 9,731 | | 7,326 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503730 | | N/A | Equity/Index | BNP- | 02/21/2025 | 02/03/2026 | 75 | 56,540 | 755.62 | | 3,383 | | 3,383 | | 2,470 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503727 | | N/A | Equity/Index | BNP- | 02/21/2025 | 02/13/2026 | 157 | 118,358 | 767.11 | | 6,410 | | 6,410 | | 4,556 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501311 | | N/A | Equity/Index | BNP- | 01/22/2025 | 01/02/2026 | 294 | 226,324 | 748.16 | | 16,896 | | 16,896 | | 9,876 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508773 | | N/A | Equity/Index | BNP- | 04/29/2025 | 04/22/2026 | 3,035 | 2,074,271 | 676.31 | | 139,458 | | 139,458 | | 256,336 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409681 | | N/A | Equity/Index | BNP- | 12/05/2024 | 12/04/2025 | 2,142 | 1,711,715 | 801.05 | 105,301 | | | 105,301 | | 26,969 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512088 | | N/A | Equity/Index | BNP- | 06/11/2025 | 06/05/2026 | 1,047 | 750,301 | 706.76 | | 51,544 | | 51,544 | | 69,203 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505479 | | N/A | Equity/Index | BNP- | 03/14/2025 | 03/05/2026 | 2,024 | 1,437,202 | 724.71 | | 75,961 | | 75,961 | | 102,030 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501366 | | N/A | Equity/Index | BNP- | 01/23/2025 | 12/30/2025 | 237 | 183,068 | 752.54 | | 13,391 | | 13,391 | | 7,425 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2511262 | | N/A | Equity/Index | BNP- | 05/30/2025 | 05/20/2026 | 331 | 233,130 | 706.37 | | 14,147 | | 14,147 | | 21,770 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408880 | | N/A | Equity/Index | BNP- | 11/21/2024 | 10/29/2025 | 77 | 60,245 | 775.75 | 3,895 | | | 3,895 | | 1,254 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410622 | | N/A | Equity/Index | BNP- | 12/17/2024 | 12/05/2025 | 539 | 426,640 | 801.04 | 24,088 | | | 24,088 | | 6,829 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506369 | | N/A | Equity/Index | BNP- | 03/28/2025 | 03/12/2026 | 1,400 | 984,956 | 705.58 | | 58,954 | | 58,954 | | 87,094 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501589 | | N/A | Equity/Index | BNP- | 01/27/2025 | 01/21/2026 | 254 | 192,725 | 766.73 | | 11,054 | | 11,054 | | 6,942 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512140 | | N/A | Equity/Index | BNP- | 06/12/2025 | 05/29/2026 | 150 | 107,991 | 704.23 | | 7,782 | | 7,782 | | 10,137 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408544 | | N/A | Equity/Index | BNP- | 11/13/2024 | 10/31/2025 | 155 | 122,194 | 748.53 | 10,680 | | | 10,680 | | 4,230 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503325 | | N/A | Equity/Index | BNP- | 02/14/2025 | 02/10/2026 | 345 | 264,687 | 761.33 | | 17,436 | | 17,436 | | 10,726 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501905 | | N/A | Equity/Index | BNP- | 01/30/2025 | 01/23/2026 | 274 | 209,361 | 770.74 | | 12,201 | | 12,201 | | 7,116 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508971 | | N/A | Equity/Index | BNP- | 05/02/2025 | 03/18/2026 | 136 | 93,510 | 707.99 | | 4,370 | | 4,370 | | 8,304 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503610 | | N/A | Equity/Index | BNP- | 02/20/2025 | 02/03/2026 | 305 | 234,063 | 755.62 | | 16,034 | | 16,034 | | 10,044 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410222 | | N/A | Equity/Index | BNP- | 12/11/2024 | 11/28/2025 | 151 | 120,749 | 793.65 | 7,838 | | | 7,838 | | 2,104 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508569 | | N/A | Equity/Index | BNP- | 04/25/2025 | 04/02/2026 | 181 | 123,467 | 691.39 | | 6,806 | | 6,806 | | 13,182 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508908 | | N/A | Equity/Index | BNP- | 05/01/2025 | 04/24/2026 | 436 | 298,616 | 681.04 | | 19,393 | | 19,393 | | 35,386 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408543 | | N/A | Equity/Index | BNP- | 11/13/2024 | 10/31/2025 | 365 | 287,748 | 749.22 | 25,003 | | | 25,003 | | 9,844 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501426 | | N/A | Equity/Index | BNP- | 01/24/2025 | 12/08/2025 | 108 | 83,240 | 801.04 | | 3,573 | | 3,573 | | 1,395 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500979 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/02/2026 | 118 | 89,930 | 754.2 | | 5,954 | | 5,954 | | 3,642 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410218 | | N/A | Equity/Index | BNP- | 12/11/2024 | 12/04/2025 | 235 | 187,920 | 801.05 | 11,496 | | | 11,496 | | 2,959 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503913 | | N/A | Equity/Index | BNP- | 02/24/2025 | 02/20/2026 | 724 | 542,942 | 753.87 | | 32,587 | | 32,587 | | 25,354 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411422 | | N/A | Equity/Index | BNP- | 12/30/2024 | 12/05/2025 | 45 | 33,864 | 801.04 | 1,233 | | | 1,233 | | 570 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511546 | | N/A | Equity/Index | BNP- | 06/04/2025 | 05/29/2026 | 1,608 | 1,142,966 | 704.16 | | 76,155 | | 76,155 | | 108,733 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408877 | | N/A | Equity/Index | BNP- | 11/21/2024 | 11/20/2025 | 1,289 | 1,008,514 | 777.59 | 65,868 | | | 65,868 | | 23,074 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501215 | | N/A | Equity/Index | BNP- | 01/21/2025 | 01/16/2026 | 325 | 249,187 | 757.26 | | 16,929 | | 16,929 | | 9,991 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505478 | | N/A | Equity/Index | BNP- | 03/14/2025 | 03/03/2026 | 1,996 | 1,417,320 | 725.96 | | 73,712 | | 73,712 | | 98,982 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408224 | | N/A | Equity/Index | BNP- | 11/07/2024 | 11/05/2025 | 192 | 151,044 | 757.11 | 12,234 | | | 12,234 | | 4,610 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410950 | | N/A | Equity/Index | BNP- | 12/20/2024 | 11/26/2025 | 63 | 47,699 | 788.47 | 2,100 | | | 2,100 | | 955 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500976 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/14/2026 | 194 | 147,851 | 744.88 | | 10,812 | | 10,812 | | 7,017 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408695 | | N/A | Equity/Index | BNP- | 11/18/2024 | 11/07/2025 | 100 | 77,454 | 786.69 | 4,259 | | | 4,259 | | 1,389 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508907 | | N/A | Equity/Index | BNP- | 05/01/2025 | 04/10/2026 | 77 | 52,737 | 677.95 | | 3,477 | | 3,477 | | 6,367 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505914 | | N/A | Equity/Index | BNP- | 03/21/2025 | 03/13/2026 | 383 | 272,650 | 710.08 | | 17,258 | | 17,258 | | 22,758 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511848 | | N/A | Equity/Index | BNP- | 06/09/2025 | 06/03/2026 | 1,000 | 715,470 | 710.75 | | 46,720 | | 46,720 | | 63,880 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504882 | | N/A | Equity/Index | BNP- | 03/07/2025 | 03/06/2026 | 2,065 | 1,480,068 | 714.78 | | 94,660 | | 94,660 | | 115,950 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505666 | | N/A | Equity/Index | BNP- | 03/18/2025 | 03/13/2026 | 2,115 | 1,497,399 | 710.08 | | 91,220 | | 91,220 | | 125,673 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2512310 | | N/A | Equity/Index | BNP- | 06/13/2025 | 05/29/2026 | 131 | 92,755 | 704.23 | | 5,909 | | 5,909 | | 8,853 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504814 | | N/A | Equity/Index | BNP- | 03/06/2025 | 02/20/2026 | 570 | 407,425 | 753.87 | | 16,422 | | 16,422 | | 19,961 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508814 | | N/A | Equity/Index | BNP- | 04/30/2025 | 04/23/2026 | 1,015 | 693,874 | 677.39 | | 46,223 | | 46,223 | | 84,976 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410457 | | N/A | Equity/Index | BNP- | 12/16/2024 | 12/12/2025 | 2,234 | 1,780,319 | 791.36 | 116,615 | | | 116,615 | | 35,187 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409478 | | N/A | Equity/Index | BNP- | 12/02/2024 | 11/28/2025 | 1,361 | 1,082,362 | 794.5 | 67,914 | | | 67,914 | | 18,660 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410051 | | N/A | Equity/Index | BNP- | 12/09/2024 | 11/26/2025 | 101 | 80,115 | 788.47 | 5,151 | | | 5,151 | | 1,531 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504184 | | N/A | Equity/Index | BNP- | 02/27/2025 | 02/18/2026 | 118 | 85,984 | 768.15 | | 3,485 | | 3,485 | | 3,424 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508567 | | N/A | Equity/Index | BNP- | 04/25/2025 | 04/02/2026 | 280 | 190,999 | 677.64 | | 12,236 | | 12,236 | | 23,106 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505709 | | N/A | Equity/Index | BNP- | 03/19/2025 | 03/02/2026 | 712 | 508,332 | 740.25 | | 23,510 | | 23,510 | | 29,982 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501302 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/24/2025 | 31 | 23,864 | 766.25 | | 1,490 | | 1,490 | | 778 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409961 | | N/A | Equity/Index | BNP- | 12/06/2024 | 12/05/2025 | 787 | 630,418 | 799.12 | 40,168 | | | 40,168 | | 10,342 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508906 | | N/A | Equity/Index | BNP- | 05/01/2025 | 04/17/2026 | 89 | 60,956 | 676.76 | | 4,104 | | 4,104 | | 7,466 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503423 | | N/A | Equity/Index | BNP- | 02/18/2025 | 01/23/2026 | 177 | 135,963 | 770.74 | | 8,027 | | 8,027 | | 4,597 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504880 | | N/A | Equity/Index | BNP- | 03/07/2025 | 03/05/2026 | 471 | 337,585 | 724.71 | | 19,509 | | 19,509 | | 23,743 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509381 | | N/A | Equity/Index | BNP- | 05/07/2025 | 04/10/2026 | 366 | 250,831 | 678.25 | | 16,419 | | 16,419 | | 30,188 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2507664 | | N/A | Equity/Index | BNP- | 04/15/2025 | 04/07/2026 | 2,580 | 1,755,484 | 675.38 | | 115,223 | | 115,223 | | 217,829 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501588 | | N/A | Equity/Index | BNP- | 01/27/2025 | 01/22/2026 | 363 | 275,430 | 769.81 | | 15,351 | | 15,351 | | 9,525 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2407748 | | N/A | Equity/Index | BNP- | 10/29/2024 | 10/23/2025 | 121 | 93,866 | 766.85 | 6,331 | | | 6,331 | | 2,265 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512659 | | N/A | Equity/Index | BNP- | 06/20/2025 | 06/12/2026 | 541 | 382,346 | 708.05 | | 23,442 | | 23,442 | | 35,695 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511112 | | N/A | Equity/Index | BNP- | 05/28/2025 | 05/22/2026 | 1,210 | 849,602 | 693.24 | | 57,886 | | 57,886 | | 89,830 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510624 | | N/A | Equity/Index | BNP- | 05/22/2025 | 05/08/2026 | 96 | 67,014 | 686.98 | | 4,629 | | 4,629 | | 7,462 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508160 | | N/A | Equity/Index | BNP- | 04/22/2025 | 04/09/2026 | 1,768 | 1,195,716 | 681.85 | | 69,535 | | 69,535 | | 141,175 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503725 | | N/A | Equity/Index | BNP- | 02/21/2025 | 02/13/2026 | 88 | 66,341 | 767.21 | | 3,590 | | 3,590 | | 2,550 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502968 | | N/A | Equity/Index | BNP- | 02/11/2025 | 01/16/2026 | 375 | 285,630 | 762.12 | | 17,220 | | 17,220 | | 10,770 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501300 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/12/2025 | 21 | 16,166 | 791.36 | | 769 | | 769 | | 331 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503041 | | N/A | Equity/Index | BNP- | 02/12/2025 | 02/11/2026 | 1,322 | 1,004,204 | 761.68 | | 61,579 | | 61,579 | | 41,022 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410287 | | N/A | Equity/Index | BNP- | 12/12/2024 | 11/14/2025 | 119 | 94,360 | 782.74 | 6,263 | | | 6,263 | | 1,870 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506178 | | N/A | Equity/Index | BNP- | 03/26/2025 | 03/13/2026 | 190 | 136,325 | 710.08 | | 9,052 | | 9,052 | | 11,290 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408940 | | N/A | Equity/Index | BNP- | 11/22/2024 | 11/21/2025 | 607 | 476,264 | 782.4 | 30,380 | | | 30,380 | | 10,004 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408791 | | N/A | Equity/Index | BNP- | 11/20/2024 | 11/14/2025 | 130 | 101,087 | 782.35 | 6,010 | | | 6,010 | | 2,058 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510119 | | N/A | Equity/Index | BNP- | 05/15/2025 | 04/10/2026 | 121 | 85,310 | 677.95 | | 6,748 | | 6,748 | | 10,005 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500410 | | N/A | Equity/Index | BNP- | 01/07/2025 | 12/30/2025 | 271 | 203,413 | 752.54 | | 12,363 | | 12,363 | | 8,491 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505342 | | N/A | Equity/Index | BNP- | 03/13/2025 | 02/24/2026 | 1,556 | 1,086,897 | 749.92 | | 37,328 | | 37,328 | | 57,712 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2502969 | | N/A | Equity/Index | BNP- | 02/11/2025 | 01/30/2026 | 300 | 228,504 | 760.99 | | 14,190 | | 14,190 | | 9,102 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511636 | | N/A | Equity/Index | BNP- | 06/05/2025 | 05/29/2026 | 762 | 538,551 | 704.17 | | 34,404 | | 34,404 | | 51,519 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501297 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/05/2025 | 86 | 66,204 | 799.12 | | 2,862 | | 2,862 | | 1,130 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512143 | | N/A | Equity/Index | BNP- | 06/12/2025 | 05/20/2026 | 105 | 75,594 | 706.37 | | 5,279 | | 5,279 | | 6,906 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504816 | | N/A | Equity/Index | BNP- | 03/06/2025 | 03/04/2026 | 471 | 336,661 | 718.52 | | 20,244 | | 20,244 | | 25,359 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501592 | | N/A | Equity/Index | BNP- | 01/27/2025 | 01/02/2026 | 81 | 61,460 | 750.57 | | 4,019 | | 4,019 | | 2,631 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506542 | | N/A | Equity/Index | BNP- | 04/02/2025 | 12/16/2025 | 140 | 99,635 | 796.92 | | 1,690 | | 1,690 | | 2,044 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504485 | | N/A | Equity/Index | BNP- | 03/03/2025 | 02/20/2026 | 167 | 121,235 | 753.87 | | 5,561 | | 5,561 | | 5,848 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502128 | | N/A | Equity/Index | BNP- | 01/31/2025 | 01/26/2026 | 81 | 61,640 | 770.74 | | 3,496 | | 3,496 | | 2,124 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512471 | | N/A | Equity/Index | BNP- | 06/17/2025 | 06/03/2026 | 369 | 262,119 | 710.75 | | 16,055 | | 16,055 | | 23,572 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511491 | | N/A | Equity/Index | BNP- | 06/03/2025 | 05/12/2026 | 5,143 | 3,655,387 | 700.14 | | 248,407 | | 248,407 | | 356,153 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410673 | | N/A | Equity/Index | BNP- | 12/18/2024 | 12/12/2025 | 171 | 128,756 | 792.94 | 4,969 | | | 4,969 | | 2,620 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501434 | | N/A | Equity/Index | BNP- | 01/24/2025 | 12/29/2025 | 41 | 31,600 | 758.05 | | 2,159 | | 2,159 | | 1,183 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410946 | | N/A | Equity/Index | BNP- | 12/20/2024 | 12/04/2025 | 104 | 78,740 | 801.05 | 3,077 | | | 3,077 | | 1,309 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500119 | | N/A | Equity/Index | BNP- | 01/03/2025 | 12/17/2025 | 71 | 53,548 | 791.54 | | 2,236 | | 2,236 | | 1,145 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506771 | | N/A | Equity/Index | BNP- | 04/04/2025 | 03/24/2026 | 4,068 | 2,756,640 | 723.39 | | 100,317 | | 100,317 | | 213,326 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510026 | | N/A | Equity/Index | BNP- | 05/13/2025 | 05/05/2026 | 1,480 | 1,040,884 | 686.16 | | 76,782 | | 76,782 | | 115,677 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508910 | | N/A | Equity/Index | BNP- | 05/01/2025 | 04/10/2026 | 90 | 61,641 | 679.94 | | 3,978 | | 3,978 | | 7,313 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500120 | | N/A | Equity/Index | BNP- | 01/03/2025 | 12/09/2025 | 46 | 34,693 | 793.22 | | 1,400 | | 1,400 | | 690 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503728 | | N/A | Equity/Index | BNP- | 02/21/2025 | 02/20/2026 | 644 | 485,492 | 767.42 | | 26,481 | | 26,481 | | 18,959 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500463 | | N/A | Equity/Index | BNP- | 01/08/2025 | 01/02/2026 | 313 | 235,160 | 754.2 | | 14,223 | | 14,223 | | 9,659 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511490 | | N/A | Equity/Index | BNP- | 06/03/2025 | 05/28/2026 | 1,356 | 963,777 | 702.15 | | 65,400 | | 65,400 | | 93,320 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504878 | | N/A | Equity/Index | BNP- | 03/07/2025 | 02/05/2026 | 139 | 99,627 | 761.02 | | 3,677 | | 3,677 | | 4,283 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510025 | | N/A | Equity/Index | BNP- | 05/13/2025 | 05/07/2026 | 3,088 | 2,171,790 | 685.33 | | 161,811 | | 161,811 | | 243,365 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503040 | | N/A | Equity/Index | BNP- | 02/12/2025 | 02/02/2026 | 80 | 60,769 | 760.99 | | 3,707 | | 3,707 | | 2,447 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510120 | | N/A | Equity/Index | BNP- | 05/15/2025 | 04/29/2026 | 294 | 207,282 | 683.45 | | 15,835 | | 15,835 | | 23,441 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506547 | | N/A | Equity/Index | BNP- | 04/02/2025 | 03/25/2026 | 1,536 | 1,093,140 | 724.16 | | 59,674 | | 59,674 | | 80,010 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508270 | | N/A | Equity/Index | BNP- | 04/23/2025 | 04/16/2026 | 785 | 531,751 | 676.43 | | 33,472 | | 33,472 | | 66,003 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506769 | | N/A | Equity/Index | BNP- | 04/04/2025 | 01/07/2026 | 73 | 49,468 | 750.6 | | 990 | | 990 | | 2,402 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2513204 | | N/A | Equity/Index | BNP- | 06/27/2025 | 02/26/2026 | 68 | 50,387 | 744.63 | | 2,506 | | 2,506 | | 2,700 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510622 | | N/A | Equity/Index | BNP- | 05/22/2025 | 04/23/2026 | 391 | 272,941 | 677.39 | | 20,430 | | 20,430 | | 32,735 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501431 | | N/A | Equity/Index | BNP- | 01/24/2025 | 12/26/2025 | 15 | 11,561 | 767.49 | | 720 | | 720 | | 372 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504191 | | N/A | Equity/Index | BNP- | 02/27/2025 | 02/26/2026 | 815 | 593,874 | 744.63 | | 31,378 | | 31,378 | | 32,347 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2408114 | | N/A | Equity/Index | BNP- | 11/05/2024 | 11/04/2025 | 576 | 436,095 | 746.8 | 29,964 | | | 29,964 | | 16,445 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411205 | | N/A | Equity/Index | BNP- | 12/26/2024 | 12/16/2025 | 183 | 140,451 | 796.92 | 6,497 | | | 6,497 | | 2,672 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512426 | | N/A | Equity/Index | BNP- | 06/16/2025 | 05/18/2026 | 86 | 61,782 | 707.59 | | 4,152 | | 4,152 | | 5,582 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501755 | | N/A | Equity/Index | BNP- | 01/28/2025 | 01/27/2026 | 1,356 | 1,035,876 | 758.76 | | 67,990 | | 67,990 | | 42,078 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504482 | | N/A | Equity/Index | BNP- | 03/03/2025 | 02/19/2026 | 473 | 343,379 | 770.51 | | 13,074 | | 13,074 | | 13,334 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411100 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/23/2025 | 3,024 | 2,317,140 | 761.1 | 151,684 | | | 151,684 | | 81,802 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411203 | | N/A | Equity/Index | BNP- | 12/26/2024 | 12/23/2025 | 923 | 708,393 | 761.1 | 46,851 | | | 46,851 | | 24,968 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408165 | | N/A | Equity/Index | BNP- | 11/06/2024 | 11/04/2025 | 174 | 135,969 | 746.8 | 11,366 | | | 11,366 | | 4,968 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410988 | | N/A | Equity/Index | BNP- | 12/23/2024 | 12/18/2025 | 79 | 60,127 | 752.96 | 4,037 | | | 4,037 | | 2,375 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511260 | | N/A | Equity/Index | BNP- | 05/30/2025 | 05/21/2026 | 409 | 288,067 | 698.03 | | 19,063 | | 19,063 | | 29,068 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501310 | | N/A | Equity/Index | BNP- | 01/22/2025 | 01/02/2026 | 91 | 70,053 | 748.51 | | 5,213 | | 5,213 | | 3,042 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409682 | | N/A | Equity/Index | BNP- | 12/05/2024 | 11/21/2025 | 1,635 | 1,306,561 | 784.62 | 91,609 | | | 91,609 | | 25,850 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501587 | | N/A | Equity/Index | BNP- | 01/27/2025 | 01/23/2026 | 661 | 501,540 | 770.74 | | 27,742 | | 27,742 | | 17,167 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512311 | | N/A | Equity/Index | BNP- | 06/13/2025 | 05/27/2026 | 3,331 | 2,358,515 | 705.14 | | 148,463 | | 148,463 | | 222,911 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506544 | | N/A | Equity/Index | BNP- | 04/02/2025 | 01/09/2026 | 157 | 111,734 | 742.15 | | 4,297 | | 4,297 | | 5,818 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502654 | | N/A | Equity/Index | BNP- | 02/07/2025 | 02/05/2026 | 891 | 674,968 | 761.02 | | 40,781 | | 40,781 | | 27,452 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508269 | | N/A | Equity/Index | BNP- | 04/23/2025 | 04/21/2026 | 1,137 | 770,192 | 671.38 | | 51,438 | | 51,438 | | 100,056 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503504 | | N/A | Equity/Index | BNP- | 02/19/2025 | 02/06/2026 | 74 | 57,018 | 762.69 | | 3,778 | | 3,778 | | 2,236 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501430 | | N/A | Equity/Index | BNP- | 01/24/2025 | 12/08/2025 | 108 | 83,240 | 801.04 | | 3,573 | | 3,573 | | 1,395 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409475 | | N/A | Equity/Index | BNP- | 12/02/2024 | 11/20/2025 | 368 | 292,659 | 777.59 | 21,145 | | | 21,145 | | 6,587 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511972 | | N/A | Equity/Index | BNP- | 06/10/2025 | 06/02/2026 | 4,770 | 3,430,823 | 706.9 | | 240,647 | | 240,647 | | 315,583 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512141 | | N/A | Equity/Index | BNP- | 06/12/2025 | 06/02/2026 | 1,157 | 832,971 | 706.9 | | 58,729 | | 58,729 | | 76,547 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511263 | | N/A | Equity/Index | BNP- | 05/30/2025 | 05/19/2026 | 1,174 | 826,872 | 708.1 | | 49,214 | | 49,214 | | 75,899 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408692 | | N/A | Equity/Index | BNP- | 11/18/2024 | 10/29/2025 | 261 | 202,155 | 775.75 | 12,197 | | | 12,197 | | 4,252 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501756 | | N/A | Equity/Index | BNP- | 01/28/2025 | 01/16/2026 | 150 | 114,588 | 762.12 | | 7,190 | | 7,190 | | 4,308 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500829 | | N/A | Equity/Index | BNP- | 01/15/2025 | 01/14/2026 | 455 | 344,990 | 744.88 | | 24,302 | | 24,302 | | 16,458 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512085 | | N/A | Equity/Index | BNP- | 06/11/2025 | 05/22/2026 | 104 | 74,528 | 698.06 | | 5,487 | | 5,487 | | 7,394 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410458 | | N/A | Equity/Index | BNP- | 12/16/2024 | 12/12/2025 | 136 | 108,381 | 792.94 | 7,001 | | | 7,001 | | 2,084 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410948 | | N/A | Equity/Index | BNP- | 12/20/2024 | 11/28/2025 | 94 | 71,169 | 794.5 | 2,950 | | | 2,950 | | 1,289 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505225 | | N/A | Equity/Index | BNP- | 03/12/2025 | 03/11/2026 | 966 | 681,590 | 704.24 | | 43,325 | | 43,325 | | 60,877 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504095 | | N/A | Equity/Index | BNP- | 02/26/2025 | 02/13/2026 | 275 | 204,773 | 767.21 | | 10,054 | | 10,054 | | 7,970 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410976 | | N/A | Equity/Index | BNP- | 12/23/2024 | 12/19/2025 | 306 | 232,897 | 751.21 | 15,912 | | | 15,912 | | 9,468 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504360 | | N/A | Equity/Index | BNP- | 02/28/2025 | 02/27/2026 | 254 | 188,024 | 728.68 | | 13,101 | | 13,101 | | 12,146 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2410279 | | N/A | Equity/Index | BNP- | 12/12/2024 | 12/10/2025 | 199 | 157,795 | 789.15 | 10,201 | | | 10,201 | | 3,226 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500276 | | N/A | Equity/Index | BNP- | 01/06/2025 | 01/02/2026 | 175 | 132,519 | 747.6 | | 9,044 | | 9,044 | | 5,924 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500974 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/16/2026 | 1,219 | 929,024 | 757.26 | | 60,792 | | 60,792 | | 37,473 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408164 | | N/A | Equity/Index | BNP- | 11/06/2024 | 10/29/2025 | 220 | 171,915 | 775.75 | 11,031 | | | 11,031 | | 3,584 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512807 | | N/A | Equity/Index | BNP- | 06/23/2025 | 06/12/2026 | 2,059 | 1,474,306 | 719.94 | | 87,425 | | 87,425 | | 121,955 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411107 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/16/2025 | 97 | 74,326 | 796.92 | 3,399 | | | 3,399 | | 1,416 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506457 | | N/A | Equity/Index | BNP- | 03/31/2025 | 03/13/2026 | 135 | 95,311 | 710.08 | | 5,604 | | 5,604 | | 8,022 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501301 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/15/2025 | 57 | 43,879 | 791.36 | | 2,100 | | 2,100 | | 913 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410182 | | N/A | Equity/Index | BNP- | 12/10/2024 | 12/09/2025 | 2,818 | 2,223,825 | 793.22 | 134,137 | | | 134,137 | | 42,244 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512145 | | N/A | Equity/Index | BNP- | 06/12/2025 | 05/18/2026 | 138 | 99,352 | 707.59 | | 6,839 | | 6,839 | | 8,958 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501586 | | N/A | Equity/Index | BNP- | 01/27/2025 | 01/23/2026 | 1,970 | 1,494,757 | 772.44 | | 81,302 | | 81,302 | | 49,941 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509383 | | N/A | Equity/Index | BNP- | 05/07/2025 | 04/24/2026 | 549 | 376,246 | 681.04 | | 24,337 | | 24,337 | | 44,557 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2507150 | | N/A | Equity/Index | BNP- | 04/09/2025 | 04/02/2026 | 1,215 | 828,448 | 691.39 | | 46,109 | | 46,109 | | 88,488 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502129 | | N/A | Equity/Index | BNP- | 01/31/2025 | 01/06/2026 | 27 | 20,547 | 757.25 | | 1,292 | | 1,292 | | 807 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503611 | | N/A | Equity/Index | BNP- | 02/20/2025 | 02/05/2026 | 230 | 176,507 | 761.02 | | 11,523 | | 11,523 | | 7,086 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408710 | | N/A | Equity/Index | BNP- | 11/19/2024 | 11/18/2025 | 1,680 | 1,306,536 | 774.54 | 84,118 | | | 84,118 | | 31,451 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2505139 | | N/A | Equity/Index | BNP- | 03/11/2025 | 03/06/2026 | 810 | 570,434 | 714.78 | | 31,906 | | 31,906 | | 45,482 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500786 | | N/A | Equity/Index | BNP- | 01/14/2025 | 01/09/2026 | 231 | 172,067 | 742.15 | | 10,996 | | 10,996 | | 8,561 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500048 | | N/A | Equity/Index | BNP- | 01/02/2025 | 12/31/2025 | 1,397 | 1,044,397 | 749.24 | | 64,262 | | 64,262 | | 45,977 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2503612 | | N/A | Equity/Index | BNP- | 02/20/2025 | 02/09/2026 | 170 | 130,461 | 757.54 | | 8,842 | | 8,842 | | 5,540 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510548 | | N/A | Equity/Index | BNP- | 05/21/2025 | 05/08/2026 | 492 | 343,431 | 687.35 | | 23,601 | | 23,601 | | 38,120 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501303 | | N/A | Equity/Index | BNP- | 01/22/2025 | 01/21/2026 | 3,314 | 2,551,150 | 766.73 | | 164,209 | | 164,209 | | 90,574 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2507729 | | N/A | Equity/Index | BNP- | 04/16/2025 | 04/08/2026 | 2,592 | 1,753,307 | 666.5 | | 121,124 | | 121,124 | | 235,950 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411106 | | N/A | Equity/Index | BNP- | 12/24/2024 | 11/28/2025 | 252 | 193,095 | 794.5 | 8,762 | | | 8,762 | | 3,455 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500468 | | N/A | Equity/Index | BNP- | 01/08/2025 | 12/19/2025 | 174 | 130,728 | 757.12 | | 7,538 | | 7,538 | | 4,933 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504098 | | N/A | Equity/Index | BNP- | 02/26/2025 | 01/22/2026 | 134 | 99,780 | 769.81 | | 4,587 | | 4,587 | | 3,516 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410755 | | N/A | Equity/Index | BNP- | 12/19/2024 | 12/10/2025 | 238 | 178,788 | 789.15 | 7,540 | | | 7,540 | | 3,858 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411111 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/15/2025 | 108 | 82,755 | 791.36 | 3,997 | | | 3,997 | | 1,729 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501590 | | N/A | Equity/Index | BNP- | 01/27/2025 | 01/16/2026 | 80 | 60,701 | 758.48 | | 3,746 | | 3,746 | | 2,418 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508979 | | N/A | Equity/Index | BNP- | 05/02/2025 | 04/24/2026 | 460 | 316,282 | 681.04 | | 21,068 | | 21,068 | | 37,334 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410754 | | N/A | Equity/Index | BNP- | 12/19/2024 | 12/12/2025 | 166 | 124,701 | 791.54 | 5,148 | | | 5,148 | | 2,606 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511256 | | N/A | Equity/Index | BNP- | 05/30/2025 | 05/01/2026 | 99 | 69,728 | 685.2 | | 5,130 | | 5,130 | | 7,781 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500116 | | N/A | Equity/Index | BNP- | 01/03/2025 | 11/26/2025 | 109 | 82,208 | 788.47 | | 3,404 | | 3,404 | | 1,653 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512427 | | N/A | Equity/Index | BNP- | 06/16/2025 | 06/03/2026 | 400 | 287,356 | 710.75 | | 19,076 | | 19,076 | | 25,552 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2410678 | | N/A | Equity Index | BNP | 12/18/2024 | 12/05/2025 | 110 | 82,826 | 799.12 | 2,929 | | | 2,929 | | 1,445 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500461 | | N/A | Equity Index | BNP | 01/08/2025 | 12/31/2025 | 1,076 | 808,410 | 749.24 | | 51,153 | | 51,153 | | 35,412 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2509485 | | N/A | Equity Index | BNP | 05/08/2025 | 04/10/2026 | 366 | 251,570 | 678.25 | | 16,785 | | 16,785 | | 30,188 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500408 | | N/A | Equity Index | BNP | 01/07/2025 | 12/26/2025 | 208 | 156,125 | 758.05 | | 8,942 | | 8,942 | | 5,947 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410428 | | N/A | Equity Index | BNP | 12/13/2024 | 12/09/2025 | 421 | 333,163 | 793.22 | 20,431 | | | 20,431 | | 6,311 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2507872 | | N/A | Equity Index | BNP | 04/17/2025 | 04/10/2026 | 1,155 | 781,658 | 679.94 | | 47,089 | | 47,089 | | 93,855 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408876 | | N/A | Equity Index | BNP | 11/21/2024 | 11/10/2025 | 593 | 463,963 | 789.34 | 26,827 | | | 26,827 | | 7,976 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511847 | | N/A | Equity Index | BNP | 06/09/2025 | 05/13/2026 | 95 | 67,970 | 703.3 | | 4,662 | | 4,662 | | 6,394 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2508566 | | N/A | Equity Index | BNP | 04/25/2025 | 04/10/2026 | 295 | 201,231 | 678.44 | | 12,912 | | 12,912 | | 24,290 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500274 | | N/A | Equity Index | BNP | 01/06/2025 | 01/02/2026 | 870 | 658,808 | 754.2 | | 42,265 | | 42,265 | | 26,849 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2408512 | | N/A | Equity Index | BNP | 11/12/2024 | 11/11/2025 | 839 | 661,140 | 789.78 | 40,683 | | | 40,683 | | 11,268 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512084 | | N/A | Equity Index | BNP | 06/11/2025 | 05/22/2026 | 158 | 113,226 | 693.24 | | 8,733 | | 8,733 | | 11,730 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512474 | | N/A | Equity Index | BNP | 06/17/2025 | 12/30/2025 | 74 | 52,566 | 752.54 | | 1,288 | | 1,288 | | 2,318 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409295 | | N/A | Equity Index | BNP | 11/27/2024 | 11/21/2025 | 306 | 241,272 | 782.4 | 15,845 | | | 15,845 | | 5,043 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501428 | | N/A | Equity Index | BNP | 01/24/2025 | 12/23/2025 | 240 | 184,978 | 761.1 | | 12,194 | | 12,194 | | 6,492 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2502542 | | N/A | Equity Index | BNP | 02/06/2025 | 01/28/2026 | 840 | 640,660 | 763.92 | | 39,236 | | 39,236 | | 24,360 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2512142 | | N/A | Equity Index | BNP | 06/12/2025 | 05/15/2026 | 116 | 83,513 | 705.08 | | 5,874 | | 5,874 | | 7,688 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409962 | | N/A | Equity Index | BNP | 12/06/2024 | 11/21/2025 | 183 | 146,590 | 784.62 | 10,444 | | | 10,444 | | 2,893 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506179 | | N/A | Equity Index | BNP | 03/26/2025 | 03/11/2026 | 793 | 568,978 | 704.24 | | 39,928 | | 39,928 | | 49,975 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2500980 | | N/A | Equity Index | BNP | 01/17/2025 | 01/08/2026 | 110 | 83,833 | 751.31 | | 5,743 | | 5,743 | | 3,593 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410977 | | N/A | Equity Index | BNP | 12/23/2024 | 12/19/2025 | 1,879 | 1,430,107 | 757.12 | 92,484 | | | 92,484 | | 53,271 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501219 | | N/A | Equity Index | BNP | 01/21/2025 | 01/02/2026 | 78 | 59,805 | 754.2 | | 4,113 | | 4,113 | | 2,407 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409233 | | N/A | Equity Index | BNP | 11/26/2024 | 11/19/2025 | 100 | 79,204 | 777.7 | 5,585 | | | 5,585 | | 1,777 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410055 | | N/A | Equity Index | BNP | 12/09/2024 | 12/05/2025 | 2,209 | 1,752,223 | 801.04 | 101,570 | | | 101,570 | | 27,989 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409538 | | N/A | Equity Index | BNP | 12/03/2024 | 12/02/2025 | 2,727 | 2,169,219 | 795.27 | 136,023 | | | 136,023 | | 37,798 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2411421 | | N/A | Equity Index | BNP | 12/30/2024 | 12/05/2025 | 105 | 79,017 | 799.12 | 2,938 | | | 2,938 | | 1,380 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409476 | | N/A | Equity Index | BNP | 12/02/2024 | 11/21/2025 | 611 | 485,910 | 782.4 | 33,691 | | | 33,691 | | 10,070 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2511261 | | N/A | Equity Index | BNP | 05/30/2025 | 05/15/2026 | 285 | 200,731 | 705.05 | | 12,266 | | 12,266 | | 18,896 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506992 | | N/A | Equity Index | BNP | 04/08/2025 | 03/31/2026 | 4,161 | 2,773,307 | 706.01 | | 109,268 | | 109,268 | | 262,601 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2506247 | | N/A | Equity Index | BNP | 03/27/2025 | 03/06/2026 | 1,344 | 962,170 | 716.74 | | 58,249 | | 58,249 | | 73,920 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2504696 | | N/A | Equity Index | BNP | 03/05/2025 | 02/24/2026 | 469 | 339,889 | 749.92 | | 16,218 | | 16,218 | | 17,395 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2409296 | | N/A | Equity Index | BNP | 11/27/2024 | 11/19/2025 | 1,303 | 1,027,376 | 777.7 | 70,193 | | | 70,193 | | 23,155 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2513198 | | N/A | Equity Index | BNP | 06/27/2025 | 06/18/2026 | 271 | 200,806 | 709.9 | | 16,694 | | 16,694 | | 17,672 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2501427 | | N/A | Equity Index | BNP | 01/24/2025 | 12/26/2025 | 15 | 11,561 | 767.49 | | 720 | | 720 | | 372 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 1 Yr TA2503044 | | N/A | Equity/Index | BNP- | 02/12/2025 | 02/06/2026 | 322 | 244,594 | 757.54 | | 15,495 | | 15,495 | | 10,413 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2510351 | | N/A | Equity/Index | BNP- | 05/19/2025 | 04/24/2026 | 152 | 107,631 | 681.04 | | 8,585 | | 8,585 | | 12,336 | | | | | | | .0001 |
| SPFDYNI Index - 1 Yr TA2410615 | | N/A | Equity/Index | BNP- | 12/17/2024 | 12/16/2025 | 2,607 | 2,063,545 | 796.92 | 122,894 | | | 122,894 | | 38,064 | | | | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500533 | | N/A | Equity/Index | BNP- | 01/10/2025 | 01/08/2027 | 2,728 | 2,024,585 | 751.31 | | 165,972 | | 127,459 | | 150,807 | | | (38,513) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508813 | | N/A | Equity/Index | BNP- | 04/30/2025 | 04/23/2027 | 904 | 617,992 | 682.14 | | 55,135 | | 50,547 | | 86,395 | | | (4,588) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501853 | | N/A | Equity/Index | BNP- | 01/29/2025 | 12/31/2026 | 215 | 163,563 | 754.2 | | 14,631 | | 11,470 | | 11,537 | | | (3,161) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504487 | | N/A | Equity/Index | BNP- | 03/03/2025 | 02/19/2027 | 90 | 65,336 | 769.62 | | 4,207 | | 3,513 | | 4,492 | | | (693) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510113 | | N/A | Equity/Index | BNP- | 05/15/2025 | 04/20/2027 | 84 | 59,223 | 676.76 | | 6,201 | | 5,821 | | 8,298 | | | (380) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508563 | | N/A | Equity/Index | BNP- | 04/25/2025 | 04/02/2027 | 97 | 66,168 | 691.39 | | 5,389 | | 4,906 | | 8,655 | | | (483) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504620 | | N/A | Equity/Index | BNP- | 03/04/2025 | 02/26/2027 | 605 | 434,705 | 740.25 | | 32,882 | | 27,553 | | 37,770 | | | (5,328) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511544 | | N/A | Equity/Index | BNP- | 06/04/2025 | 06/02/2027 | 1,122 | 797,518 | 706.9 | | 72,089 | | 69,606 | | 92,834 | | | (2,482) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504621 | | N/A | Equity/Index | BNP- | 03/04/2025 | 02/26/2027 | 624 | 448,356 | 744.63 | | 32,904 | | 27,572 | | 37,740 | | | (5,332) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501438 | | N/A | Equity/Index | BNP- | 01/24/2025 | 01/15/2027 | 13 | 10,020 | 757.26 | | 946 | | 743 | | 691 | | | (203) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504883 | | N/A | Equity/Index | BNP- | 03/07/2025 | 03/05/2027 | 833 | 597,044 | 714.78 | | 53,145 | | 44,924 | | 62,450 | | | (8,221) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2513038 | | N/A | Equity/Index | BNP- | 06/25/2025 | 06/17/2027 | 1,238 | 900,695 | 706.74 | | 90,584 | | 90,081 | | 103,224 | | | (503) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511104 | | N/A | Equity/Index | BNP- | 05/28/2025 | 05/06/2027 | 110 | 77,237 | 684.66 | | 7,545 | | 7,203 | | 10,396 | | | (342) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2505530 | | N/A | Equity/Index | BNP- | 03/17/2025 | 03/11/2027 | 438 | 313,148 | 704.24 | | 29,381 | | 25,149 | | 35,443 | | | (4,232) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2503613 | | N/A | Equity/Index | BNP- | 02/20/2025 | 02/18/2027 | 171 | 131,229 | 768.15 | | 11,402 | | 9,402 | | 8,624 | | | (2,000) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410981 | | N/A | Equity/Index | BNP- | 12/23/2024 | 12/15/2026 | 323 | 245,835 | 791.36 | 17,562 | | | 12,994 | | 12,578 | | | (4,421) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500319 | | N/A | Equity/Index | BNP- | 01/06/2025 | 12/31/2026 | 101 | 76,482 | 754.2 | | 6,782 | | 5,148 | | 5,420 | | | (1,634) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511111 | | N/A | Equity/Index | BNP- | 05/28/2025 | 05/19/2027 | 154 | 108,131 | 708.1 | | 9,080 | | 8,676 | | 12,557 | | | (404) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512655 | | N/A | Equity/Index | BNP- | 06/20/2025 | 06/17/2027 | 95 | 67,140 | 709.9 | | 5,778 | | 5,722 | | 7,758 | | | (56) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410958 | | N/A | Equity/Index | BNP- | 12/20/2024 | 12/11/2026 | 107 | 81,012 | 799.66 | 5,322 | | | 3,919 | | 3,859 | | | (1,344) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508617 | | N/A | Equity/Index | BNP- | 04/28/2025 | 04/22/2027 | 685 | 467,437 | 676.31 | | 42,977 | | 39,286 | | 67,897 | | | (3,691) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500114 | | N/A | Equity/Index | BNP- | 01/03/2025 | 12/30/2026 | 121 | 91,258 | 752.54 | | 8,033 | | 6,086 | | 6,572 | | | (1,947) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2409480 | | N/A | Equity/Index | BNP- | 12/02/2024 | 11/06/2026 | 87 | 69,188 | 781.43 | 6,474 | | | 4,546 | | 3,510 | | | (1,669) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410225 | | N/A | Equity/Index | BNP- | 12/11/2024 | 12/02/2026 | 442 | 353,450 | 795.27 | 31,585 | | | 22,799 | | 16,359 | | | (7,951) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508562 | | N/A | Equity/Index | BNP- | 04/25/2025 | 04/09/2027 | 97 | 66,168 | 679.25 | | 5,907 | | 5,383 | | 9,393 | | | (524) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512422 | | N/A | Equity/Index | BNP- | 06/16/2025 | 06/09/2027 | 266 | 191,092 | 715.47 | | 17,043 | | 16,735 | | 20,894 | | | (307) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508385 | | N/A | Equity/Index | BNP- | 04/24/2025 | 03/30/2027 | 148 | 100,794 | 703.54 | | 7,425 | | 6,747 | | 12,151 | | | (678) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501849 | | N/A | Equity/Index | BNP- | 01/29/2025 | 01/11/2027 | 19 | 14,454 | 742.15 | | 1,404 | | 1,105 | | 1,129 | | | (299) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508972 | | N/A | Equity/Index | BNP- | 05/02/2025 | 02/24/2027 | 193 | 132,701 | 749.92 | | 6,898 | | 6,312 | | 11,215 | | | (586) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410617 | | N/A | Equity/Index | BNP- | 12/17/2024 | 12/11/2026 | 240 | 189,970 | 791.36 | 16,570 | | | 12,117 | | 9,295 | | | (4,154) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511545 | | N/A | Equity/Index | BNP- | 06/04/2025 | 06/03/2027 | 732 | 520,306 | 710.75 | | 45,860 | | 44,283 | | 59,058 | | | (1,577) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 2 Yr TA2410460 | | N/A | Equity/Index | BNP- | 12/16/2024 | 12/04/2026 | 72 | 57,378 | 801.04 | 4,859 | | | 3,535 | | 2,540 | | | (1,228) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2502339 | | N/A | Equity/Index | BNP- | 02/04/2025 | 02/03/2027 | 552 | 418,918 | 755.62 | | 37,348 | | 29,899 | | 30,211 | | | (7,449) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504491 | | N/A | Equity/Index | BNP- | 03/03/2025 | 01/29/2027 | 120 | 87,115 | 760.76 | | 5,856 | | 4,862 | | 6,286 | | | (994) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510117 | | N/A | Equity/Index | BNP- | 05/15/2025 | 04/30/2027 | 77 | 54,288 | 687.57 | | 5,321 | | 4,999 | | 7,126 | | | (322) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2502341 | | N/A | Equity/Index | BNP- | 02/04/2025 | 01/29/2027 | 128 | 97,140 | 760.99 | | 8,346 | | 6,670 | | 6,693 | | | (1,676) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410057 | | N/A | Equity/Index | BNP- | 12/09/2024 | 12/02/2026 | 84 | 66,630 | 795.27 | 5,740 | | | 4,132 | | 3,109 | | | (1,441) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2507868 | | N/A | Equity/Index | BNP- | 04/17/2025 | 04/09/2027 | 147 | 99,484 | 677.95 | | 8,674 | | 7,828 | | 14,353 | | | (847) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512079 | | N/A | Equity/Index | BNP- | 06/11/2025 | 06/04/2027 | 311 | 222,869 | 706.76 | | 20,856 | | 20,335 | | 25,776 | | | (521) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500710 | | N/A | Equity/Index | BNP- | 01/13/2025 | 01/08/2027 | 212 | 157,773 | 751.31 | | 13,087 | | 10,064 | | 11,720 | | | (3,023) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511107 | | N/A | Equity/Index | BNP- | 05/28/2025 | 05/21/2027 | 238 | 167,112 | 698.06 | | 15,054 | | 14,385 | | 20,758 | | | (668) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2409385 | | N/A | Equity/Index | BNP- | 11/29/2024 | 11/25/2026 | 950 | 754,775 | 787.1 | 68,885 | | | 48,849 | | 37,383 | | | (17,269) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2513039 | | N/A | Equity/Index | BNP- | 06/25/2025 | 06/23/2027 | 2,276 | 1,655,881 | 716.03 | | 157,454 | | 156,586 | | 179,394 | | | (868) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500110 | | N/A | Equity/Index | BNP- | 01/03/2025 | 12/31/2026 | 460 | 346,932 | 747.6 | | 31,524 | | 23,894 | | 25,986 | | | (7,630) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511371 | | N/A | Equity/Index | BNP- | 06/02/2025 | 05/21/2027 | 81 | 57,259 | 693.24 | | 5,486 | | 5,279 | | 7,289 | | | (207) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511110 | | N/A | Equity/Index | BNP- | 05/28/2025 | 05/20/2027 | 129 | 90,577 | 706.37 | | 7,704 | | 7,361 | | 10,645 | | | (342) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410757 | | N/A | Equity/Index | BNP- | 12/19/2024 | 12/04/2026 | 148 | 111,179 | 801.04 | 6,897 | | | 5,054 | | 5,222 | | | (1,756) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2507563 | | N/A | Equity/Index | BNP- | 04/14/2025 | 04/08/2027 | 406 | 276,445 | 666.5 | | 26,849 | | 24,023 | | 42,533 | | | (2,826) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410680 | | N/A | Equity/Index | BNP- | 12/18/2024 | 12/17/2026 | 109 | 82,073 | 791.54 | 5,422 | | | 3,982 | | 4,249 | | | (1,350) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2506015 | | N/A | Equity/Index | BNP- | 03/24/2025 | 03/19/2027 | 1,100 | 795,729 | 711.88 | | 75,009 | | 64,946 | | 84,755 | | | (10,063) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512307 | | N/A | Equity/Index | BNP- | 06/13/2025 | 05/28/2027 | 95 | 67,265 | 702.26 | | 6,080 | | 5,960 | | 8,085 | | | (120) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410282 | | N/A | Equity/Index | BNP- | 12/12/2024 | 11/13/2026 | 122 | 96,739 | 771.78 | 9,450 | | | 6,779 | | 5,396 | | | (2,454) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500709 | | N/A | Equity/Index | BNP- | 01/13/2025 | 01/08/2027 | 58 | 43,164 | 742.15 | | 3,799 | | 2,922 | | 3,439 | | | (878) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410461 | | N/A | Equity/Index | BNP- | 12/16/2024 | 12/11/2026 | 1,206 | 961,086 | 791.36 | 86,663 | | | 63,289 | | 46,709 | | | (21,696) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508904 | | N/A | Equity/Index | BNP- | 05/01/2025 | 04/09/2027 | 97 | 66,435 | 677.95 | | 6,084 | | 5,591 | | 9,471 | | | (493) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2411552 | | N/A | Equity/Index | BNP- | 12/31/2024 | 12/30/2026 | 1,884 | 1,411,568 | 752.54 | 120,783 | | | 91,003 | | 102,322 | | | (29,780) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509263 | | N/A | Equity/Index | BNP- | 05/06/2025 | 04/30/2027 | 134 | 91,744 | 684.9 | | 8,063 | | 7,460 | | 12,616 | | | (603) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500117 | | N/A | Equity/Index | BNP- | 01/03/2025 | 12/11/2026 | 86 | 64,861 | 791.36 | | 4,358 | | 3,273 | | 3,331 | | | (1,085) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509697 | | N/A | Equity/Index | BNP- | 05/09/2025 | 05/05/2027 | 686 | 470,973 | 686.16 | | 41,544 | | 38,725 | | 64,203 | | | (2,819) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504622 | | N/A | Equity/Index | BNP- | 03/04/2025 | 03/03/2027 | 673 | 483,564 | 725.96 | | 40,467 | | 33,955 | | 46,659 | | | (6,513) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512078 | | N/A | Equity/Index | BNP- | 06/11/2025 | 05/28/2027 | 136 | 97,460 | 704.32 | | 9,228 | | 8,995 | | 11,417 | | | (233) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2503327 | | N/A | Equity/Index | BNP- | 02/14/2025 | 02/11/2027 | 153 | 117,383 | 761.68 | | 10,597 | | 8,659 | | 8,052 | | | (1,937) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512080 | | N/A | Equity/Index | BNP- | 06/11/2025 | 06/04/2027 | 429 | 307,430 | 710.8 | | 28,009 | | 27,310 | | 34,616 | | | (699) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501754 | | N/A | Equity/Index | BNP- | 01/28/2025 | 01/22/2027 | 437 | 333,833 | 772.44 | | 27,544 | | 21,745 | | 20,758 | | | (5,799) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2507568 | | N/A | Equity/Index | BNP- | 04/14/2025 | 02/26/2027 | 109 | 74,218 | 741.43 | | 3,985 | | 3,540 | | 6,747 | | | (445) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 2 Yr TA2504495 | | N/A | Equity Index | BNP | 03/03/2025 | 02/25/2027 | 118 | 85,663 | 744.71 | | 6,586 | | 5,509 | | 7,127 | | | (1,076) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504097 | | N/A | Equity Index | BNP | 02/26/2025 | 02/24/2027 | 166 | 123,609 | 749.92 | | 10,460 | | 8,688 | | 9,646 | | | (1,772) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501593 | | N/A | Equity Index | BNP | 01/27/2025 | 01/22/2027 | 506 | 383,933 | 772.44 | | 30,623 | | 24,143 | | 24,035 | | | (6,480) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510543 | | N/A | Equity Index | BNP | 05/21/2025 | 05/19/2027 | 137 | 95,630 | 708.1 | | 7,834 | | 7,413 | | 11,171 | | | (421) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512309 | | N/A | Equity Index | BNP | 06/13/2025 | 06/04/2027 | 557 | 394,384 | 706.76 | | 34,740 | | 34,062 | | 46,164 | | | (678) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501436 | | N/A | Equity Index | BNP | 01/24/2025 | 01/22/2027 | 204 | 157,231 | 769.98 | | 13,788 | | 10,855 | | 9,880 | | | (2,933) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2408226 | | N/A | Equity Index | BNP | 11/07/2024 | 11/05/2026 | 100 | 78,669 | 757.11 | 8,203 | | | 5,582 | | 4,962 | | | (2,054) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2505829 | | N/A | Equity Index | BNP | 03/20/2025 | 03/12/2027 | 92 | 65,531 | 698.52 | | 6,284 | | 5,417 | | 7,750 | | | (866) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410980 | | N/A | Equity Index | BNP | 12/23/2024 | 12/18/2026 | 212 | 161,353 | 757.12 | 14,395 | | | 10,667 | | 10,984 | | | (3,609) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501850 | | N/A | Equity Index | BNP | 01/29/2025 | 01/28/2027 | 93 | 70,751 | 763.92 | | 6,062 | | 4,803 | | 4,750 | | | (1,259) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511373 | | N/A | Equity Index | BNP | 06/02/2025 | 05/28/2027 | 71 | 50,190 | 704.3 | | 4,485 | | 4,318 | | 5,961 | | | (167) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509800 | | N/A | Equity Index | BNP | 05/12/2025 | 05/07/2027 | 1,723 | 1,206,341 | 687.35 | | 114,976 | | 107,343 | | 160,136 | | | (7,633) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508045 | | N/A | Equity Index | BNP | 04/21/2025 | 04/15/2027 | 414 | 277,951 | 680.42 | | 22,965 | | 20,770 | | 39,881 | | | (2,195) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511374 | | N/A | Equity Index | BNP | 06/02/2025 | 05/28/2027 | 590 | 417,071 | 704.32 | | 37,264 | | 35,873 | | 49,531 | | | (1,392) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2507566 | | N/A | Equity Index | BNP | 04/14/2025 | 04/09/2027 | 1,099 | 748,309 | 679.94 | | 66,237 | | 59,274 | | 105,955 | | | (6,963) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501435 | | N/A | Equity Index | BNP | 01/24/2025 | 01/22/2027 | 132 | 101,738 | 772.44 | | 8,786 | | 6,917 | | 6,270 | | | (1,869) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509378 | | N/A | Equity Index | BNP | 05/07/2025 | 04/23/2027 | 184 | 126,101 | 677.39 | | 11,671 | | 10,805 | | 18,120 | | | (866) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2507149 | | N/A | Equity Index | BNP | 04/09/2025 | 03/05/2027 | 226 | 154,098 | 724.71 | | 9,578 | | 8,458 | | 15,825 | | | (1,119) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410459 | | N/A | Equity Index | BNP | 12/16/2024 | 11/27/2026 | 160 | 127,507 | 794.5 | 11,181 | | | 8,106 | | 5,920 | | | (2,854) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2407751 | | N/A | Equity Index | BNP | 10/29/2024 | 10/28/2026 | 104 | 80,678 | 773.32 | 7,180 | | | 4,780 | | 4,453 | | | (1,788) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511840 | | N/A | Equity Index | BNP | 06/09/2025 | 05/14/2027 | 107 | 76,555 | 703.91 | | 7,154 | | 6,950 | | 8,951 | | | (204) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504492 | | N/A | Equity Index | BNP | 03/03/2025 | 02/05/2027 | 124 | 90,019 | 757.54 | | 6,229 | | 5,182 | | 6,698 | | | (1,047) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504818 | | N/A | Equity Index | BNP | 03/06/2025 | 03/04/2027 | 343 | 245,170 | 718.52 | | 20,968 | | 17,695 | | 25,049 | | | (3,273) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512137 | | N/A | Equity Index | BNP | 06/12/2025 | 04/21/2027 | 71 | 51,116 | 671.38 | | 6,044 | | 5,909 | | 7,253 | | | (135) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500411 | | N/A | Equity Index | BNP | 01/07/2025 | 12/18/2026 | 198 | 148,619 | 751.21 | | 12,749 | | 9,634 | | 10,750 | | | (3,115) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2506946 | | N/A | Equity Index | BNP | 04/07/2025 | 03/19/2027 | 308 | 208,017 | 712.15 | | 13,848 | | 12,227 | | 23,688 | | | (1,621) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2411101 | | N/A | Equity Index | BNP | 12/24/2024 | 12/23/2026 | 733 | 561,661 | 761.1 | 50,526 | | | 37,581 | | 36,966 | | | (12,597) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509798 | | N/A | Equity Index | BNP | 05/12/2025 | 05/07/2027 | 519 | 363,373 | 685.33 | | 35,105 | | 32,775 | | 48,859 | | | (2,331) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510224 | | N/A | Equity Index | BNP | 05/16/2025 | 05/07/2027 | 535 | 378,561 | 685.55 | | 38,370 | | 36,123 | | 50,295 | | | (2,248) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410227 | | N/A | Equity Index | BNP | 12/11/2024 | 12/10/2026 | 342 | 273,484 | 789.15 | 25,469 | | | 18,462 | | 13,482 | | | (6,341) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509482 | | N/A | Equity Index | BNP | 05/08/2025 | 04/30/2027 | 207 | 142,281 | 685.84 | | 12,610 | | 11,732 | | 19,371 | | | (878) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410286 | | N/A | Equity Index | BNP | 12/12/2024 | 12/09/2026 | 135 | 107,047 | 793.22 | 9,341 | | | 6,796 | | 5,134 | | | (2,338) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512421 | | N/A | Equity Index | BNP | 06/16/2025 | 05/21/2027 | 257 | 184,626 | 693.46 | | 18,828 | | 18,479 | | 23,094 | | | (349) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504488 | | N/A | Equity Index | BNP | 03/03/2025 | 02/12/2027 | 71 | 51,543 | 767.21 | | 3,352 | | 2,794 | | 3,586 | | | (558) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 2 Yr TA2504817 | | N/A | Equity/Index | BNP- | 03/06/2025 | 03/03/2027 | 603 | 431,012 | 725.96 | | 35,040 | | 29,564 | | 41,806 | | | (5,477) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500975 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/15/2027 | 1,179 | 898,539 | 758.22 | | 80,278 | | 62,513 | | 62,170 | | | (17,766) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510115 | | N/A | Equity/Index | BNP- | 05/15/2025 | 04/26/2027 | 113 | 79,670 | 682.14 | | 8,077 | | 7,586 | | 10,813 | | | (491) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2507567 | | N/A | Equity/Index | BNP- | 04/14/2025 | 04/09/2027 | 269 | 183,162 | 681.85 | | 15,995 | | 14,313 | | 25,620 | | | (1,681) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410285 | | N/A | Equity/Index | BNP- | 12/12/2024 | 12/10/2026 | 222 | 176,033 | 789.15 | 15,751 | | | 11,465 | | 8,751 | | | (3,938) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2505531 | | N/A | Equity/Index | BNP- | 03/17/2025 | 03/10/2027 | 598 | 427,540 | 707 | | 39,372 | | 33,693 | | 47,445 | | | (5,679) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2502745 | | N/A | Equity/Index | BNP- | 02/10/2025 | 01/29/2027 | 170 | 129,426 | 760.76 | | 11,259 | | 9,073 | | 8,905 | | | (2,186) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2409479 | | N/A | Equity/Index | BNP- | 12/02/2024 | 11/04/2026 | 41 | 32,606 | 746.8 | 3,754 | | | 2,633 | | 2,214 | | | (971) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511106 | | N/A | Equity/Index | BNP- | 05/28/2025 | 05/21/2027 | 131 | 91,982 | 698.03 | | 8,287 | | 7,919 | | 11,427 | | | (368) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2503731 | | N/A | Equity/Index | BNP- | 02/21/2025 | 02/19/2027 | 477 | 359,596 | 767.42 | | 28,715 | | 23,718 | | 24,213 | | | (4,997) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2506949 | | N/A | Equity/Index | BNP- | 04/07/2025 | 03/24/2027 | 571 | 385,642 | 723.39 | | 23,668 | | 20,917 | | 40,821 | | | (2,751) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2507148 | | N/A | Equity/Index | BNP- | 04/09/2025 | 04/02/2027 | 219 | 149,325 | 691.39 | | 12,218 | | 10,845 | | 19,541 | | | (1,373) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504011 | | N/A | Equity/Index | BNP- | 02/25/2025 | 02/18/2027 | 120 | 89,365 | 768.15 | | 6,690 | | 5,539 | | 6,052 | | | (1,151) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512656 | | N/A | Equity/Index | BNP- | 06/20/2025 | 06/17/2027 | 164 | 115,905 | 710.35 | | 9,945 | | 9,849 | | 13,353 | | | (96) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512076 | | N/A | Equity/Index | BNP- | 06/11/2025 | 05/28/2027 | 240 | 171,989 | 702.81 | | 16,447 | | 16,033 | | 20,352 | | | (415) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2411289 | | N/A | Equity/Index | BNP- | 12/27/2024 | 12/24/2026 | 456 | 345,671 | 767.49 | 28,345 | | | 21,210 | | 21,870 | | | (7,096) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511372 | | N/A | Equity/Index | BNP- | 06/02/2025 | 05/28/2027 | 358 | 253,070 | 702.15 | | 22,944 | | 22,087 | | 30,487 | | | (857) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2409650 | | N/A | Equity/Index | BNP- | 12/04/2024 | 11/19/2026 | 165 | 132,173 | 777.7 | 12,888 | | | 9,146 | | 6,988 | | | (3,272) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2505534 | | N/A | Equity/Index | BNP- | 03/17/2025 | 03/05/2027 | 76 | 54,336 | 716.74 | | 4,671 | | 3,993 | | 5,622 | | | (678) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2507869 | | N/A | Equity/Index | BNP- | 04/17/2025 | 03/24/2027 | 143 | 96,777 | 723.39 | | 5,940 | | 5,347 | | 10,223 | | | (593) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2502453 | | N/A | Equity/Index | BNP- | 02/05/2025 | 02/04/2027 | 379 | 288,427 | 758.91 | | 25,567 | | 20,503 | | 20,246 | | | (5,064) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501317 | | N/A | Equity/Index | BNP- | 01/22/2025 | 10/23/2026 | 29 | 22,324 | 770.46 | | 1,822 | | 1,370 | | 1,265 | | | (452) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2411420 | | N/A | Equity/Index | BNP- | 12/30/2024 | 12/24/2026 | 137 | 103,098 | 767.49 | 8,153 | | | 6,117 | | 6,571 | | | (2,035) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2408227 | | N/A | Equity/Index | BNP- | 11/07/2024 | 11/06/2026 | 174 | 136,884 | 781.43 | 12,364 | | | 8,419 | | 7,019 | | | (3,091) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511253 | | N/A | Equity/Index | BNP- | 05/30/2025 | 04/30/2027 | 71 | 50,007 | 684.77 | | 4,937 | | 4,738 | | 6,690 | | | (199) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500524 | | N/A | Equity/Index | BNP- | 01/10/2025 | 12/08/2026 | 128 | 94,995 | 801.04 | | 5,394 | | 4,086 | | 4,543 | | | (1,308) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2408878 | | N/A | Equity/Index | BNP- | 11/21/2024 | 11/20/2026 | 138 | 107,971 | 777.59 | 9,711 | | | 6,791 | | 5,857 | | | (2,424) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509804 | | N/A | Equity/Index | BNP- | 05/12/2025 | 12/16/2026 | 73 | 51,110 | 796.92 | | 1,859 | | 1,705 | | 2,714 | | | (154) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2507564 | | N/A | Equity/Index | BNP- | 04/14/2025 | 04/07/2027 | 585 | 398,327 | 675.38 | | 36,352 | | 32,520 | | 58,026 | | | (3,832) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510114 | | N/A | Equity/Index | BNP- | 05/15/2025 | 04/09/2027 | 131 | 92,360 | 677.95 | | 9,538 | | 8,944 | | 12,791 | | | (594) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512657 | | N/A | Equity/Index | BNP- | 06/20/2025 | 06/16/2027 | 1,229 | 868,583 | 718.39 | | 70,483 | | 69,800 | | 95,088 | | | (683) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500412 | | N/A | Equity/Index | BNP- | 01/07/2025 | 12/30/2026 | 357 | 267,964 | 752.54 | | 22,977 | | 17,456 | | 19,389 | | | (5,521) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410284 | | N/A | Equity/Index | BNP- | 12/12/2024 | 12/11/2026 | 300 | 237,882 | 799.66 | 19,989 | | | 14,558 | | 10,818 | | | (4,990) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 2 Yr TA2501318 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/24/2026 | 15 | 11,547 | 766.25 | | 1,012 | | 783 | | 727 | | | (229) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510542 | | N/A | Equity/Index | BNP- | 05/21/2025 | 05/14/2027 | 188 | 131,230 | 704.65 | | 10,970 | | 10,376 | | 15,649 | | | (593) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501313 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/07/2026 | 36 | 27,713 | 801.04 | | 1,909 | | 1,467 | | 1,276 | | | (442) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504489 | | N/A | Equity/Index | BNP- | 03/03/2025 | 02/18/2027 | 116 | 84,211 | 768.15 | | 5,473 | | 4,570 | | 5,850 | | | (903) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501314 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/03/2026 | 14 | 10,777 | 795.46 | | 768 | | 589 | | 518 | | | (179) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501316 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/10/2026 | 22 | 16,936 | 789.15 | | 1,266 | | 974 | | 867 | | | (292) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2408586 | | N/A | Equity/Index | BNP- | 11/14/2024 | 11/13/2026 | 582 | 455,555 | 788.35 | 38,482 | | | 26,539 | | 22,297 | | | (9,607) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510541 | | N/A | Equity/Index | BNP- | 05/21/2025 | 05/14/2027 | 176 | 122,853 | 704.09 | | 10,310 | | 9,752 | | 14,705 | | | (558) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508561 | | N/A | Equity/Index | BNP- | 04/25/2025 | 04/02/2027 | 236 | 160,985 | 677.64 | | 14,469 | | 13,172 | | 23,029 | | | (1,297) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500982 | | N/A | Equity/Index | BNP- | 01/17/2025 | 01/14/2027 | 106 | 80,785 | 744.88 | | 7,833 | | 6,097 | | 6,186 | | | (1,736) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501439 | | N/A | Equity/Index | BNP- | 01/24/2025 | 01/04/2027 | 20 | 15,415 | 754.2 | | 1,474 | | 1,152 | | 1,077 | | | (321) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511109 | | N/A | Equity/Index | BNP- | 05/28/2025 | 05/27/2027 | 834 | 585,593 | 705.14 | | 50,465 | | 48,244 | | 69,606 | | | (2,221) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501315 | | N/A | Equity/Index | BNP- | 01/22/2025 | 12/11/2026 | 63 | 48,498 | 791.95 | | 3,563 | | 2,742 | | 2,428 | | | (821) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2507565 | | N/A | Equity/Index | BNP- | 04/14/2025 | 04/09/2027 | 486 | 330,917 | 677.95 | | 29,699 | | 26,578 | | 47,453 | | | (3,122) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410429 | | N/A | Equity/Index | BNP- | 12/13/2024 | 12/11/2026 | 409 | 323,666 | 792.94 | 28,021 | | | 20,435 | | 15,628 | | | (7,005) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500121 | | N/A | Equity/Index | BNP- | 01/03/2025 | 11/30/2026 | 51 | 38,464 | 794.5 | | 2,504 | | 1,871 | | 1,895 | | | (633) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2506944 | | N/A | Equity/Index | BNP- | 04/07/2025 | 03/31/2027 | 575 | 388,344 | 706.01 | | 27,364 | | 24,214 | | 46,431 | | | (3,150) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512653 | | N/A | Equity/Index | BNP- | 06/20/2025 | 05/21/2027 | 117 | 82,689 | 693.45 | | 7,817 | | 7,738 | | 10,515 | | | (79) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501852 | | N/A | Equity/Index | BNP- | 01/29/2025 | 01/05/2027 | 15 | 11,411 | 754.2 | | 1,024 | | 804 | | 809 | | | (220) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2506635 | | N/A | Equity/Index | BNP- | 04/03/2025 | 03/17/2027 | 650 | 449,404 | 714.95 | | 32,929 | | 28,981 | | 49,010 | | | (3,948) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510226 | | N/A | Equity/Index | BNP- | 05/16/2025 | 05/13/2027 | 780 | 551,920 | 703.3 | | 49,897 | | 46,998 | | 65,481 | | | (2,899) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508618 | | N/A | Equity/Index | BNP- | 04/28/2025 | 04/14/2027 | 95 | 64,827 | 680.9 | | 5,741 | | 5,242 | | 9,121 | | | (499) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512082 | | N/A | Equity/Index | BNP- | 06/11/2025 | 06/09/2027 | 1,043 | 747,435 | 715.47 | | 66,241 | | 64,599 | | 81,928 | | | (1,642) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2507229 | | N/A | Equity/Index | BNP- | 04/10/2025 | 03/25/2027 | 118 | 79,998 | 715.9 | | 5,289 | | 4,708 | | 8,878 | | | (581) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2506632 | | N/A | Equity/Index | BNP- | 04/03/2025 | 03/25/2027 | 329 | 227,467 | 703.54 | | 18,213 | | 16,054 | | 26,939 | | | (2,159) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508268 | | N/A | Equity/Index | BNP- | 04/23/2025 | 04/16/2027 | 178 | 120,575 | 676.43 | | 10,669 | | 9,678 | | 17,592 | | | (991) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410978 | | N/A | Equity/Index | BNP- | 12/23/2024 | 12/18/2026 | 130 | 98,943 | 751.21 | 9,157 | | | 6,785 | | 7,058 | | | (2,296) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510620 | | N/A | Equity/Index | BNP- | 05/22/2025 | 05/14/2027 | 403 | 281,318 | 703.45 | | 23,721 | | 22,563 | | 33,816 | | | (1,158) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2505831 | | N/A | Equity/Index | BNP- | 03/20/2025 | 03/04/2027 | 1,411 | 1,005,041 | 718.52 | | 83,813 | | 72,127 | | 103,045 | | | (11,687) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2502454 | | N/A | Equity/Index | BNP- | 02/05/2025 | 02/03/2027 | 81 | 61,643 | 755.62 | | 5,574 | | 4,469 | | 4,433 | | | (1,106) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501903 | | N/A | Equity/Index | BNP- | 01/30/2025 | 01/29/2027 | 466 | 356,066 | 760.76 | | 31,772 | | 25,286 | | 24,409 | | | (6,486) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509172 | | N/A | Equity/Index | BNP- | 05/05/2025 | 04/21/2027 | 82 | 56,265 | 671.38 | | 5,454 | | 5,034 | | 8,377 | | | (420) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2409539 | | N/A | Equity/Index | BNP- | 12/03/2024 | 12/02/2026 | 193 | 153,524 | 795.27 | 13,458 | | | 9,607 | | 7,143 | | | (3,351) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2409122 | | N/A | Equity/Index | BNP- | 11/25/2024 | 11/20/2026 | 63 | 49,587 | 780.31 | 4,503 | | | 3,158 | | 2,612 | | | (1,127) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 2 Yr TA2408546 | | N/A | Equity Index | BNP | 11/13/2024 | 11/12/2026 | 463 | 365,006 | 788.01 | 31,817 | | | 21,839 | | 17,766 | | | (7,922) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512083 | | N/A | Equity Index | BNP | 06/11/2025 | 06/10/2027 | 631 | 452,187 | 719.25 | | 39,097 | | 38,129 | | 48,410 | | | (968) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508046 | | N/A | Equity Index | BNP | 04/21/2025 | 04/14/2027 | 1,987 | 1,334,032 | 680.9 | | 109,762 | | 99,258 | | 190,772 | | | (10,504) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510225 | | N/A | Equity Index | BNP | 05/16/2025 | 05/12/2027 | 95 | 67,221 | 700.14 | | 6,204 | | 5,843 | | 8,142 | | | (361) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510455 | | N/A | Equity Index | BNP | 05/20/2025 | 05/19/2027 | 1,471 | 1,039,070 | 708.1 | | 90,319 | | 85,350 | | 119,945 | | | (4,969) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501440 | | N/A | Equity Index | BNP | 01/24/2025 | 01/05/2027 | 17 | 13,103 | 754.2 | | 1,253 | | 980 | | 917 | | | (273) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2506948 | | N/A | Equity Index | BNP | 04/07/2025 | 03/08/2027 | 184 | 124,270 | 716.74 | | 7,901 | | 6,961 | | 13,636 | | | (940) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2503328 | | N/A | Equity Index | BNP | 02/14/2025 | 02/12/2027 | 75 | 57,541 | 761.5 | | 5,204 | | 4,253 | | 3,956 | | | (950) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500115 | | N/A | Equity Index | BNP | 01/03/2025 | 12/24/2026 | 92 | 69,386 | 767.49 | | 5,524 | | 4,174 | | 4,412 | | | (1,350) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2502744 | | N/A | Equity Index | BNP | 02/10/2025 | 02/04/2027 | 65 | 49,486 | 758.91 | | 4,372 | | 3,530 | | 3,472 | | | (842) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2408711 | | N/A | Equity Index | BNP | 11/19/2024 | 11/18/2026 | 325 | 252,753 | 774.54 | 22,532 | | | 15,652 | | 14,125 | | | (5,610) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512138 | | N/A | Equity Index | BNP | 06/12/2025 | 05/28/2027 | 96 | 69,114 | 702.28 | | 6,777 | | 6,634 | | 8,169 | | | (143) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510116 | | N/A | Equity Index | BNP | 05/15/2025 | 05/06/2027 | 109 | 76,849 | 684.66 | | 7,705 | | 7,243 | | 10,302 | | | (462) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2505226 | | N/A | Equity Index | BNP | 03/12/2025 | 03/10/2027 | 1,230 | 867,863 | 707 | | 75,497 | | 64,162 | | 97,588 | | | (11,335) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2513196 | | N/A | Equity Index | BNP | 06/27/2025 | 06/24/2027 | 157 | 116,334 | 728.12 | | 11,142 | | 11,142 | | 11,469 | | | | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2505830 | | N/A | Equity Index | BNP | 03/20/2025 | 03/12/2027 | 291 | 207,276 | 710.08 | | 18,406 | | 15,868 | | 22,611 | | | (2,538) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500978 | | N/A | Equity Index | BNP | 01/17/2025 | 12/18/2026 | 128 | 97,551 | 752.96 | | 8,852 | | 6,815 | | 6,855 | | | (2,038) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512654 | | N/A | Equity Index | BNP | 06/20/2025 | 06/11/2027 | 121 | 85,516 | 708.05 | | 7,422 | | 7,350 | | 9,975 | | | (72) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511838 | | N/A | Equity Index | BNP | 06/09/2025 | 05/28/2027 | 113 | 80,848 | 702.49 | | 7,692 | | 7,477 | | 9,602 | | | (215) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509175 | | N/A | Equity Index | BNP | 05/05/2025 | 04/29/2027 | 838 | 575,002 | 683.45 | | 51,537 | | 47,611 | | 79,602 | | | (3,926) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508616 | | N/A | Equity Index | BNP | 04/28/2025 | 04/21/2027 | 123 | 83,934 | 671.38 | | 7,979 | | 7,293 | | 12,566 | | | (686) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512468 | | N/A | Equity Index | BNP | 06/17/2025 | 05/17/2027 | 200 | 142,070 | 707.59 | | 12,474 | | 12,277 | | 16,348 | | | (197) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508905 | | N/A | Equity Index | BNP | 05/01/2025 | 04/15/2027 | 184 | 126,022 | 680.42 | | 11,388 | | 10,474 | | 17,725 | | | (914) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2409121 | | N/A | Equity Index | BNP | 11/25/2024 | 11/06/2026 | 69 | 54,310 | 781.43 | 4,855 | | | 3,376 | | 2,784 | | | (1,239) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512423 | | N/A | Equity Index | BNP | 06/16/2025 | 06/10/2027 | 132 | 94,827 | 719.25 | | 8,251 | | 8,103 | | 10,127 | | | (149) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410676 | | N/A | Equity Index | BNP | 12/18/2024 | 12/16/2026 | 457 | 344,103 | 796.92 | 21,877 | | | 16,061 | | 16,992 | | | (5,454) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500049 | | N/A | Equity Index | BNP | 01/02/2025 | 12/31/2026 | 781 | 583,876 | 749.24 | | 50,437 | | 38,176 | | 43,565 | | | (12,261) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2502966 | | N/A | Equity Index | BNP | 02/11/2025 | 02/10/2027 | 601 | 457,770 | 761.33 | | 40,039 | | 32,438 | | 31,691 | | | (7,600) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410281 | | N/A | Equity Index | BNP | 12/12/2024 | 11/27/2026 | 111 | 88,016 | 788.47 | 7,842 | | | 5,669 | | 4,328 | | | (1,996) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2409686 | | N/A | Equity Index | BNP | 12/05/2024 | 11/20/2026 | 245 | 195,784 | 777.59 | 19,308 | | | 13,768 | | 10,398 | | | (4,915) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501367 | | N/A | Equity Index | BNP | 01/23/2025 | 01/22/2027 | 191 | 147,536 | 769.81 | | 13,084 | | 10,286 | | 9,264 | | | (2,797) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508560 | | N/A | Equity Index | BNP | 04/25/2025 | 04/16/2027 | 162 | 110,507 | 676.76 | | 10,088 | | 9,201 | | 15,978 | | | (886) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410986 | | N/A | Equity Index | BNP | 12/23/2024 | 12/16/2026 | 55 | 41,861 | 796.92 | 2,885 | | | 2,136 | | 2,045 | | | (725) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2409683 | | N/A | Equity Index | BNP | 12/05/2024 | 12/04/2026 | 383 | 306,063 | 801.05 | 26,492 | | | 19,038 | | 13,513 | | | (6,614) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 2 Yr TA2509379 | | N/A | Equity/Index | BNP- | 05/07/2025 | 04/30/2027 | 1,122 | 768,940 | 684.9 | | 67,859 | | 62,870 | | 105,636 | | | (4,988) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2506633 | | N/A | Equity/Index | BNP- | 04/03/2025 | 03/19/2027 | 448 | 309,743 | 713.03 | | 23,059 | | 20,302 | | 34,250 | | | (2,757) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509480 | | N/A | Equity/Index | BNP- | 05/08/2025 | 04/29/2027 | 210 | 144,344 | 683.45 | | 12,999 | | 12,093 | | 19,948 | | | (906) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2507227 | | N/A | Equity/Index | BNP- | 04/10/2025 | 04/02/2027 | 476 | 322,704 | 677.64 | | 28,408 | | 25,322 | | 46,448 | | | (3,086) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500277 | | N/A | Equity/Index | BNP- | 01/06/2025 | 12/31/2026 | 206 | 155,994 | 747.6 | | 14,422 | | 10,946 | | 11,637 | | | (3,476) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510118 | | N/A | Equity/Index | BNP- | 05/15/2025 | 05/12/2027 | 1,789 | 1,261,317 | 700.14 | | 114,478 | | 107,670 | | 153,335 | | | (6,809) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501319 | | N/A | Equity/Index | BNP- | 01/22/2025 | 01/21/2027 | 920 | 708,225 | 766.73 | | 62,992 | | 49,302 | | 45,660 | | | (13,690) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2411290 | | N/A | Equity/Index | BNP- | 12/27/2024 | 12/24/2026 | 130 | 98,547 | 767.39 | 8,086 | | | 6,051 | | 6,239 | | | (2,024) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2411206 | | N/A | Equity/Index | BNP- | 12/26/2024 | 12/23/2026 | 67 | 51,422 | 761.1 | 4,657 | | | 3,478 | | 3,379 | | | (1,166) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2500466 | | N/A | Equity/Index | BNP- | 01/08/2025 | 01/06/2027 | 91 | 68,369 | 757.25 | | 5,743 | | 4,382 | | 4,796 | | | (1,361) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501437 | | N/A | Equity/Index | BNP- | 01/24/2025 | 01/15/2027 | 27 | 20,810 | 758.22 | | 1,953 | | 1,534 | | 1,424 | | | (420) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410979 | | N/A | Equity/Index | BNP- | 12/23/2024 | 12/18/2026 | 98 | 74,588 | 752.96 | 6,830 | | | 5,061 | | 5,248 | | | (1,712) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509797 | | N/A | Equity/Index | BNP- | 05/12/2025 | 05/06/2027 | 1,328 | 929,786 | 684.66 | | 90,171 | | 84,176 | | 125,509 | | | (5,995) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510454 | | N/A | Equity/Index | BNP- | 05/20/2025 | 05/14/2027 | 188 | 132,798 | 704.65 | | 11,776 | | 11,124 | | 15,649 | | | (652) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511375 | | N/A | Equity/Index | BNP- | 06/02/2025 | 05/27/2027 | 306 | 216,311 | 705.14 | | 19,205 | | 18,486 | | 25,539 | | | (718) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2411419 | | N/A | Equity/Index | BNP- | 12/30/2024 | 12/24/2026 | 301 | 226,515 | 758.05 | 19,038 | | | 14,285 | | 15,568 | | | (4,753) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512658 | | N/A | Equity/Index | BNP- | 06/20/2025 | 06/11/2027 | 114 | 80,568 | 719.94 | | 6,443 | | 6,380 | | 8,712 | | | (63) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509174 | | N/A | Equity/Index | BNP- | 05/05/2025 | 04/28/2027 | 1,014 | 695,766 | 682.39 | | 62,787 | | 57,997 | | 96,949 | | | (4,790) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512308 | | N/A | Equity/Index | BNP- | 06/13/2025 | 05/28/2027 | 123 | 87,090 | 704.32 | | 7,761 | | 7,608 | | 10,326 | | | (153) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410982 | | N/A | Equity/Index | BNP- | 12/23/2024 | 11/27/2026 | 253 | 192,558 | 788.47 | 13,814 | | | 10,129 | | 9,865 | | | (3,567) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410987 | | N/A | Equity/Index | BNP- | 12/23/2024 | 12/17/2026 | 75 | 57,083 | 791.54 | 4,080 | | | 3,022 | | 2,924 | | | (1,024) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2409232 | | N/A | Equity/Index | BNP- | 11/26/2024 | 11/19/2026 | 120 | 95,045 | 777.7 | 9,010 | | | 6,332 | | 5,082 | | | (2,265) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2505713 | | N/A | Equity/Index | BNP- | 03/19/2025 | 02/19/2027 | 527 | 376,252 | 767.42 | | 22,087 | | 18,868 | | 26,751 | | | (3,218) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510453 | | N/A | Equity/Index | BNP- | 05/20/2025 | 05/07/2027 | 104 | 73,462 | 685.48 | | 7,374 | | 6,961 | | 9,781 | | | (413) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2502340 | | N/A | Equity/Index | BNP- | 02/04/2025 | 01/29/2027 | 70 | 53,124 | 760.76 | | 4,571 | | 3,653 | | 3,667 | | | (918) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511108 | | N/A | Equity/Index | BNP- | 05/28/2025 | 05/12/2027 | 96 | 67,406 | 700.14 | | 5,950 | | 5,683 | | 8,228 | | | (267) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504494 | | N/A | Equity/Index | BNP- | 03/03/2025 | 02/19/2027 | 83 | 60,255 | 753.87 | | 4,330 | | 3,616 | | 4,665 | | | (714) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2503045 | | N/A | Equity/Index | BNP- | 02/12/2025 | 02/11/2027 | 346 | 262,825 | 761.68 | | 22,597 | | 18,339 | | 18,210 | | | (4,258) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2505533 | | N/A | Equity/Index | BNP- | 03/17/2025 | 03/09/2027 | 539 | 385,358 | 716.74 | | 33,224 | | 28,425 | | 39,967 | | | (4,799) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510621 | | N/A | Equity/Index | BNP- | 05/22/2025 | 05/14/2027 | 325 | 226,870 | 705.04 | | 18,918 | | 17,995 | | 26,981 | | | (923) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410056 | | N/A | Equity/Index | BNP- | 12/09/2024 | 11/27/2026 | 55 | 43,627 | 788.47 | 3,903 | | | 2,802 | | 2,145 | | | (987) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501753 | | N/A | Equity/Index | BNP- | 01/28/2025 | 01/27/2027 | 841 | 642,457 | 758.76 | | 57,970 | | 45,850 | | 44,658 | | | (12,120) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501364 | | N/A | Equity/Index | BNP- | 01/23/2025 | 01/21/2027 | 545 | 420,980 | 766.73 | | 38,025 | | 29,884 | | 27,049 | | | (8,141) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 2 Yr TA2500784 | | N/A | Equity Index | BNP | 01/14/2025 | 01/13/2027 | 1,675 | 1,247,674 | 744.21 | | 109,177 | | 84,248 | | 98,190 | | | (24,929) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511841 | | N/A | Equity Index | BNP | 06/09/2025 | 03/19/2027 | 70 | 50,083 | 712.11 | | 4,258 | | 4,126 | | 5,385 | | | (132) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501855 | | N/A | Equity Index | BNP | 01/29/2025 | 11/25/2026 | 35 | 26,627 | 792.04 | | 1,801 | | 1,391 | | 1,320 | | | (410) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508903 | | N/A | Equity Index | BNP | 05/01/2025 | 04/23/2027 | 127 | 86,982 | 677.39 | | 8,070 | | 7,429 | | 12,507 | | | (641) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509481 | | N/A | Equity Index | BNP | 05/08/2025 | 04/30/2027 | 680 | 467,398 | 685.22 | | 41,602 | | 38,705 | | 63,893 | | | (2,897) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512077 | | N/A | Equity Index | BNP | 06/11/2025 | 05/28/2027 | 190 | 136,158 | 702.98 | | 13,006 | | 12,678 | | 16,093 | | | (328) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508158 | | N/A | Equity Index | BNP | 04/22/2025 | 04/21/2027 | 2,610 | 1,765,169 | 671.38 | | 161,455 | | 146,353 | | 266,638 | | | (15,102) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509799 | | N/A | Equity Index | BNP | 05/12/2025 | 05/07/2027 | 1,486 | 1,040,408 | 686.55 | | 99,696 | | 93,077 | | 138,807 | | | (6,619) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2502743 | | N/A | Equity Index | BNP | 02/10/2025 | 02/05/2027 | 40 | 30,453 | 762.69 | | 2,629 | | 2,123 | | 2,078 | | | (505) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2502275 | | N/A | Equity Index | BNP | 02/03/2025 | 01/29/2027 | 479 | 361,942 | 764.09 | | 29,875 | | 23,842 | | 24,453 | | | (6,033) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410283 | | N/A | Equity Index | BNP | 12/12/2024 | 11/25/2026 | 83 | 65,814 | 787.1 | 5,905 | | | 4,265 | | 3,266 | | | (1,508) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512081 | | N/A | Equity Index | BNP | 06/11/2025 | 06/04/2027 | 998 | 715,187 | 714.81 | | 63,443 | | 61,859 | | 78,513 | | | (1,584) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2505712 | | N/A | Equity Index | BNP | 03/19/2025 | 02/19/2027 | 288 | 205,618 | 770.51 | | 11,796 | | 10,078 | | 14,276 | | | (1,719) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501848 | | N/A | Equity Index | BNP | 01/29/2025 | 01/11/2027 | 74 | 56,296 | 742.15 | | 5,468 | | 4,305 | | 4,399 | | | (1,163) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508384 | | N/A | Equity Index | BNP | 04/24/2025 | 04/09/2027 | 149 | 101,475 | 679.26 | | 8,985 | | 8,176 | | 14,428 | | | (809) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2505532 | | N/A | Equity Index | BNP | 03/17/2025 | 03/05/2027 | 540 | 386,073 | 714.78 | | 33,637 | | 28,751 | | 40,484 | | | (4,886) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501217 | | N/A | Equity Index | BNP | 01/21/2025 | 01/15/2027 | 373 | 285,990 | 762.12 | | 25,592 | | 19,956 | | 19,079 | | | (5,636) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2502742 | | N/A | Equity Index | BNP | 02/10/2025 | 02/05/2027 | 663 | 504,762 | 757.54 | | 45,011 | | 36,357 | | 35,815 | | | (8,654) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504490 | | N/A | Equity Index | BNP | 03/03/2025 | 02/12/2027 | 135 | 98,005 | 767.11 | | 6,379 | | 5,317 | | 6,823 | | | (1,062) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2506634 | | N/A | Equity Index | BNP | 04/03/2025 | 03/25/2027 | 366 | 253,049 | 715.9 | | 18,542 | | 16,343 | | 27,538 | | | (2,198) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512139 | | N/A | Equity Index | BNP | 06/12/2025 | 05/28/2027 | 148 | 106,551 | 704.16 | | 10,320 | | 10,102 | | 12,438 | | | (218) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410616 | | N/A | Equity Index | BNP | 12/17/2024 | 12/16/2026 | 449 | 355,401 | 796.92 | 30,070 | | | 22,045 | | 16,694 | | | (7,486) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512144 | | N/A | Equity Index | BNP | 06/12/2025 | 02/03/2027 | 70 | 50,396 | 755.62 | | 3,068 | | 2,991 | | 3,831 | | | (77) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2504493 | | N/A | Equity Index | BNP | 03/03/2025 | 02/08/2027 | 69 | 50,091 | 757.54 | | 3,475 | | 2,893 | | 3,738 | | | (582) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501851 | | N/A | Equity Index | BNP | 01/29/2025 | 01/04/2027 | 26 | 19,780 | 754.2 | | 1,774 | | 1,393 | | 1,401 | | | (381) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510227 | | N/A | Equity Index | BNP | 05/16/2025 | 05/14/2027 | 240 | 169,822 | 703.45 | | 15,348 | | 14,458 | | 20,138 | | | (890) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410618 | | N/A | Equity Index | BNP | 12/17/2024 | 12/10/2026 | 206 | 163,057 | 789.15 | 14,404 | | | 10,528 | | 8,121 | | | (3,616) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2507230 | | N/A | Equity Index | BNP | 04/10/2025 | 03/17/2027 | 201 | 136,268 | 714.95 | | 9,005 | | 8,004 | | 15,155 | | | (1,001) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511635 | | N/A | Equity Index | BNP | 06/05/2025 | 05/21/2027 | 187 | 132,164 | 693.24 | | 12,632 | | 12,241 | | 16,828 | | | (391) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511254 | | N/A | Equity Index | BNP | 05/30/2025 | 05/12/2027 | 105 | 73,954 | 700.14 | | 6,628 | | 6,365 | | 9,000 | | | (262) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2508812 | | N/A | Equity Index | BNP | 04/30/2025 | 04/23/2027 | 286 | 195,515 | 681.04 | | 17,578 | | 16,115 | | 27,525 | | | (1,463) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2506947 | | N/A | Equity Index | BNP | 04/07/2025 | 03/25/2027 | 162 | 109,412 | 717.5 | | 7,031 | | 6,215 | | 12,059 | | | (816) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501441 | | N/A | Equity Index | BNP | 01/24/2025 | 01/08/2027 | 18 | 13,873 | 742.15 | | 1,430 | | 1,120 | | 1,067 | | | (310) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPFDYNI Index - 2 Yr TA2506014 | | N/A | Equity/Index | BNP- | 03/24/2025 | 03/18/2027 | 1,086 | 785,602 | 707.99 | | 75,922 | | 65,722 | | 85,913 | | | (10,200) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2512420 | | N/A | Equity/Index | BNP- | 06/16/2025 | 05/26/2027 | 728 | 522,988 | 693.24 | | 53,559 | | 52,574 | | 65,658 | | | (985) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2507228 | | N/A | Equity/Index | BNP- | 04/10/2025 | 03/19/2027 | 133 | 90,167 | 712.17 | | 6,097 | | 5,421 | | 10,228 | | | (675) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2408944 | | N/A | Equity/Index | BNP- | 11/22/2024 | 11/20/2026 | 225 | 176,540 | 782.4 | 15,613 | | | 10,933 | | 9,162 | | | (3,903) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2410226 | | N/A | Equity/Index | BNP- | 12/11/2024 | 12/09/2026 | 240 | 191,918 | 793.22 | 17,438 | | | 12,634 | | 9,127 | | | (4,348) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511105 | | N/A | Equity/Index | BNP- | 05/28/2025 | 05/21/2027 | 362 | 254,178 | 693.24 | | 23,649 | | 22,600 | | 32,576 | | | (1,050) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2509173 | | N/A | Equity/Index | BNP- | 05/05/2025 | 04/23/2027 | 88 | 60,382 | 679.34 | | 5,548 | | 5,121 | | 8,561 | | | (426) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2501854 | | N/A | Equity/Index | BNP- | 01/29/2025 | 12/28/2026 | 35 | 26,627 | 758.05 | | 2,319 | | 1,816 | | 1,818 | | | (503) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2513197 | | N/A | Equity/Index | BNP- | 06/27/2025 | 06/25/2027 | 1,052 | 779,511 | 736.63 | | 70,758 | | 70,758 | | 72,796 | | | | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2506945 | | N/A | Equity/Index | BNP- | 04/07/2025 | 04/01/2027 | 662 | 447,102 | 707.87 | | 31,101 | | 27,525 | | 52,788 | | | (3,575) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2510023 | | N/A | Equity/Index | BNP- | 05/13/2025 | 04/06/2027 | 73 | 51,341 | 677.64 | | 5,249 | | 4,892 | | 7,135 | | | (357) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2502652 | | N/A | Equity/Index | BNP- | 02/07/2025 | 02/05/2027 | 778 | 589,366 | 761.02 | | 50,290 | | 40,565 | | 40,931 | | | (9,725) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2409649 | | N/A | Equity/Index | BNP- | 12/04/2024 | 12/03/2026 | 206 | 165,016 | 795.46 | 14,560 | | | 10,414 | | 7,620 | | | (3,625) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2411110 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/18/2026 | 123 | 94,249 | 752.96 | 8,888 | | | 6,595 | | 6,587 | | | (2,231) | | | | .0001 |
| SPFDYNI Index - 2 Yr TA2511839 | | N/A | Equity/Index | BNP- | 06/09/2025 | 05/28/2027 | 170 | 121,630 | 702.98 | | 11,535 | | 11,212 | | 14,399 | | | (322) | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2406605 | | N/A | Equity/Index | MS- | 09/26/2024 | 08/29/2025 | 878 | 349,769 | 411.1 | 9,147 | | | 9,147 | | 2,205 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503440 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/11/2026 | 801 | 324,781 | 419.21 | | 9,123 | | 9,123 | | 4,587 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509280 | | N/A | Equity/Index | NTX- | 05/06/2025 | 04/30/2026 | 2,690 | 1,084,500 | 418.44 | | 25,097 | | 25,097 | | 24,037 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410233 | | N/A | Equity/Index | BMO- | 12/11/2024 | 12/02/2025 | 895 | 361,088 | 427.11 | 6,211 | | | 6,211 | | 1,136 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504739 | | N/A | Equity/Index | MS- | 03/05/2025 | 02/27/2026 | 322 | 131,904 | 428.15 | | 2,903 | | 2,903 | | 975 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512512 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/04/2026 | 248 | 100,123 | 417.11 | | 2,604 | | 2,604 | | 2,630 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506486 | | N/A | Equity/Index | BOA- | 03/31/2025 | 03/25/2026 | 2,869 | 1,181,569 | 421.29 | | 38,490 | | 38,490 | | 17,962 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506582 | | N/A | Equity/Index | CITI- | 04/02/2025 | 09/18/2025 | 243 | 100,148 | 411.52 | | 2,739 | | 2,739 | | 800 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502493 | | N/A | Equity/Index | BMO- | 02/05/2025 | 01/29/2026 | 1,272 | 513,456 | 419.26 | | 12,924 | | 12,924 | | 6,668 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501774 | | N/A | Equity/Index | SG- | 01/28/2025 | 01/06/2026 | 313 | 125,773 | 405.66 | | 5,174 | | 5,174 | | 3,928 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2404920 | | N/A | Equity/Index | JPM- | 08/01/2024 | 07/25/2025 | 1,918 | 744,779 | 397.24 | 28,077 | | | 28,077 | | 19,893 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511813 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 247 | 100,075 | 421.1 | | 2,324 | | 2,324 | | 2,122 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409193 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/07/2025 | 244 | 99,942 | 414.65 | 4,192 | | | 4,192 | | 1,000 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513415 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/17/2026 | 432 | 175,461 | 415.64 | | 5,374 | | 5,374 | | 5,245 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507894 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/09/2026 | 396 | 159,097 | 413.38 | | 4,302 | | 4,302 | | 4,245 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503777 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/10/2026 | 520 | 211,588 | 417.35 | | 6,854 | | 6,854 | | 3,411 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502369 | | N/A | Equity/Index | BMO- | 02/04/2025 | 01/16/2026 | 508 | 204,343 | 411.5 | | 6,828 | | 6,828 | | 4,366 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507595 | | N/A | Equity/Index | MS- | 04/14/2025 | 04/02/2026 | 1,114 | 447,839 | 424.07 | | 6,062 | | 6,062 | | 5,967 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2408903 | | N/A | Equity/Index | BMO- | 11/21/2024 | 10/29/2025 | 876 | 357,504 | 413.57 | 14,419 | | | 14,419 | | 3,682 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507892 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/10/2026 | 1,374 | 552,018 | 413.97 | | 14,532 | | 14,532 | | 14,322 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505656 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/06/2026 | 245 | 99,999 | 423.22 | | 2,558 | | 2,558 | | 1,186 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404885 | | N/A | Equity/Index | SG- | 07/31/2024 | 07/31/2025 | 3,877 | 1,500,000 | 399.59289999999 | 48,300 | | | 48,300 | | 33,040 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506586 | | N/A | Equity/Index | CITI- | 04/02/2025 | 04/01/2026 | 278 | 114,572 | 426.28 | | 2,872 | | 2,872 | | 1,217 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510406 | | N/A | Equity/Index | GS- | 05/19/2025 | 05/08/2026 | 123 | 49,928 | 416.17 | | 1,528 | | 1,528 | | 1,293 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509704 | | N/A | Equity/Index | MS- | 05/09/2025 | 05/05/2026 | 186 | 75,018 | 420.02 | | 1,624 | | 1,624 | | 1,542 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408823 | | N/A | Equity/Index | BMO- | 11/20/2024 | 10/30/2025 | 1,000 | 405,880 | 413.9 | 14,820 | | | 14,820 | | 4,097 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511344 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/22/2026 | 437 | 177,356 | 398.25 | | 11,026 | | 11,026 | | 10,577 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503788 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/14/2026 | 232 | 94,401 | 411.56 | | 3,645 | | 3,645 | | 2,001 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501111 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/22/2025 | 2,272 | 909,913 | 412.04 | | 26,264 | | 26,264 | | 16,242 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509099 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/24/2026 | 279 | 112,571 | 407.78 | | 4,400 | | 4,400 | | 4,319 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511820 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/01/2026 | 379 | 153,556 | 417.01 | | 4,438 | | 4,438 | | 3,999 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407827 | | N/A | Equity/Index | BMO- | 10/30/2024 | 10/09/2025 | 363 | 145,164 | 413.37 | 3,982 | | | 3,982 | | 1,246 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404218 | | N/A | Equity/Index | JPM- | 07/09/2024 | 07/09/2025 | 3,986 | 1,500,000 | 388.71 | 51,000 | | | 51,000 | | 71,368 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503445 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/11/2026 | 4,014 | 1,627,557 | 418.19 | | 47,927 | | 47,927 | | 24,862 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513421 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/18/2026 | 614 | 249,382 | 414.6 | | 8,037 | | 8,037 | | 7,911 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511397 | | N/A | Equity/Index | NTX- | 06/02/2025 | 05/07/2026 | 150 | 60,885 | 416.87 | | 1,689 | | 1,689 | | 1,510 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407045 | | N/A | Equity/Index | BMO- | 10/08/2024 | 10/08/2025 | 4,146 | 1,650,000 | 410.89519999999 | 47,190 | | | 47,190 | | 18,834 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507880 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/07/2026 | 868 | 348,728 | 416.43 | | 7,884 | | 7,884 | | 7,611 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408126 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/16/2025 | 438 | 175,266 | 418.56 | 3,802 | | | 3,802 | | 838 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501763 | | N/A | Equity/Index | SG- | 01/28/2025 | 12/19/2025 | 248 | 99,654 | 411.94 | | 2,954 | | 2,954 | | 1,802 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503059 | | N/A | Equity/Index | MS- | 02/12/2025 | 02/06/2026 | 261 | 105,601 | 422.08 | | 2,520 | | 2,520 | | 1,144 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404341 | | N/A | Equity/Index | SG- | 07/12/2024 | 07/11/2025 | 15,727 | 6,000,000 | 392.96559999999 | 209,399 | | | 209,399 | | 216,044 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405417 | | N/A | Equity/Index | BMO- | 08/19/2024 | 08/07/2025 | 1,642 | 642,153 | 397.96 | 24,794 | | | 24,794 | | 17,277 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502136 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/15/2026 | 1,270 | 510,680 | 412.6 | | 15,989 | | 15,989 | | 9,973 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506375 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/23/2026 | 6,175 | 2,529,157 | 420.6 | | 77,867 | | 77,867 | | 40,159 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501114 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/02/2026 | 5,552 | 2,223,520 | 412.06 | | 66,568 | | 66,568 | | 42,217 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512890 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/12/2026 | 351 | 142,323 | 408.64 | | 5,837 | | 5,837 | | 5,887 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408816 | | N/A | Equity/Index | BMO- | 11/20/2024 | 10/10/2025 | 295 | 119,735 | 419.63 | 3,103 | | | 3,103 | | 433 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513437 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/08/2026 | 267 | 108,445 | 400.79 | | 5,970 | | 5,970 | | 6,063 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409983 | | N/A | Equity/Index | BMO- | 12/06/2024 | 11/18/2025 | 1,122 | 456,205 | 422.95 | 10,906 | | | 10,906 | | 1,982 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510637 | | N/A | Equity/Index | CITI- | 05/22/2025 | 03/13/2026 | 661 | 266,932 | 395.35 | | 15,467 | | 15,467 | | 15,800 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2510402 | | N/A | Equity/Index | GS- | 05/19/2025 | 05/08/2026 | 583 | 236,651 | 417.44 | | 6,815 | | 6,815 | | 5,702 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505938 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/13/2026 | 3,354 | 1,366,285 | 418.4 | | 42,596 | | 42,596 | | 24,133 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512880 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/09/2026 | 371 | 150,433 | 417.5 | | 4,107 | | 4,107 | | 3,965 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513422 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/22/2026 | 432 | 175,461 | 414.82 | | 5,659 | | 5,659 | | 5,546 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409194 | | N/A | Equity/Index | SG- | 11/25/2024 | 10/30/2025 | 416 | 170,394 | 413.9 | 7,205 | | | 7,205 | | 1,704 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503936 | | N/A | Equity/Index | SG- | 02/24/2025 | 01/29/2026 | 147 | 59,970 | 416.26 | | 2,055 | | 2,055 | | 976 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500299 | | N/A | Equity/Index | BMO- | 01/06/2025 | 12/08/2025 | 251 | 99,338 | 413.7 | | 2,036 | | 2,036 | | 1,404 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409174 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/07/2025 | 618 | 253,133 | 425.14 | 6,693 | | | 6,693 | | 673 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509084 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/21/2026 | 248 | 100,063 | 418.2 | | 2,334 | | 2,334 | | 2,166 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502688 | | N/A | Equity/Index | SG- | 02/07/2025 | 01/28/2026 | 501 | 202,154 | 417.9 | | 5,456 | | 5,456 | | 2,911 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502574 | | N/A | Equity/Index | BOA- | 02/06/2025 | 01/15/2026 | 267 | 107,841 | 412.6 | | 3,676 | | 3,676 | | 2,259 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510396 | | N/A | Equity/Index | GS- | 05/19/2025 | 03/25/2026 | 123 | 49,928 | 416.83 | | 1,278 | | 1,278 | | 1,040 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513412 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/23/2026 | 432 | 175,461 | 417.58 | | 4,994 | | 4,994 | | 4,821 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406131 | | N/A | Equity/Index | BOA- | 09/12/2024 | 09/05/2025 | 1,835 | 727,174 | 401.97882199999998 | 28,218 | | | 28,218 | | 16,555 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404428 | | N/A | Equity/Index | SG- | 07/15/2024 | 07/15/2025 | 5,507 | 2,100,000 | 393.7407 | 69,930 | | | 69,930 | | 72,524 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408743 | | N/A | Equity/Index | BMO- | 11/19/2024 | 10/10/2025 | 247 | 100,136 | 408.68 | 4,243 | | | 4,243 | | 1,430 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500871 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/16/2025 | 803 | 319,345 | 417.74 | | 5,525 | | 5,525 | | 3,455 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505154 | | N/A | Equity/Index | JPM- | 03/11/2025 | 03/05/2026 | 6,032 | 2,455,446 | 422.95 | | 58,557 | | 58,557 | | 29,633 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501225 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/18/2025 | 2,060 | 828,738 | 410.07 | | 28,140 | | 28,140 | | 16,939 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407246 | | N/A | Equity/Index | SG- | 10/15/2024 | 09/12/2025 | 2,027 | 817,023 | 411.88 | 26,919 | | | 26,919 | | 5,787 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512505 | | N/A | Equity/Index | BMO- | 06/17/2025 | 11/12/2025 | 125 | 50,465 | 416.41 | | 450 | | 450 | | 446 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408221 | | N/A | Equity/Index | BMO- | 11/07/2024 | 10/17/2025 | 247 | 99,756 | 417.76 | 2,677 | | | 2,677 | | 537 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512593 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/05/2026 | 432 | 174,312 | 409.21 | | 6,515 | | 6,515 | | 6,949 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504747 | | N/A | Equity/Index | MS- | 03/05/2025 | 03/04/2026 | 1,728 | 707,858 | 425.4 | | 18,294 | | 18,294 | | 6,910 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505578 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/04/2026 | 219 | 89,453 | 415.18 | | 3,327 | | 3,327 | | 1,791 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503065 | | N/A | Equity/Index | MS- | 02/12/2025 | 02/10/2026 | 434 | 175,596 | 420.38 | | 4,649 | | 4,649 | | 2,251 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502990 | | N/A | Equity/Index | SG- | 02/11/2025 | 02/02/2026 | 267 | 108,143 | 413.17 | | 3,901 | | 3,901 | | 2,263 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501452 | | N/A | Equity/Index | BMO- | 01/24/2025 | 12/19/2025 | 249 | 99,936 | 411.94 | | 2,903 | | 2,903 | | 1,766 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503447 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/10/2026 | 4,857 | 1,969,368 | 417.35 | | 60,081 | | 60,081 | | 31,858 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511402 | | N/A | Equity/Index | NTX- | 06/02/2025 | 05/15/2026 | 160 | 64,944 | 409.37 | | 2,629 | | 2,629 | | 2,434 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509129 | | N/A | Equity/Index | SG- | 05/05/2025 | 04/15/2026 | 297 | 119,774 | 414.81 | | 3,371 | | 3,371 | | 3,243 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504744 | | N/A | Equity/Index | MS- | 03/05/2025 | 03/03/2026 | 1,308 | 535,809 | 425.6 | | 13,661 | | 13,661 | | 5,106 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503784 | | N/A | Equity/Index | SG- | 02/21/2025 | 12/30/2025 | 196 | 79,752 | 411.52 | | 2,962 | | 2,962 | | 1,567 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508573 | | N/A | Equity/Index | CITI- | 04/25/2025 | 04/09/2026 | 249 | 100,036 | 412.47 | | 2,741 | | 2,741 | | 2,925 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2502792 | | N/A | Equity/Index | SG- | 02/10/2025 | 01/09/2026 | 252 | 101,861 | 412.01 | | 3,480 | | 3,480 | | 2,051 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507903 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/08/2026 | 677 | 271,992 | 408.75 | | 9,274 | | 9,274 | | 9,367 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512995 | | N/A | Equity/Index | UBS- | 06/24/2025 | 06/01/2026 | 140 | 56,804 | 417.07 | | 1,564 | | 1,564 | | 1,490 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510497 | | N/A | Equity/Index | UBS- | 05/20/2025 | 10/09/2025 | 155 | 62,904 | 418.36 | | 536 | | 536 | | 271 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513406 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/11/2026 | 165 | 67,016 | 418.91 | | 1,719 | | 1,719 | | 1,642 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502278 | | N/A | Equity/Index | BOA- | 02/03/2025 | 01/09/2026 | 309 | 124,431 | 411.02 | | 4,218 | | 4,218 | | 2,699 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410175 | | N/A | Equity/Index | BMO- | 12/10/2024 | 11/21/2025 | 7,533 | 3,048,680 | 423.35 | 66,592 | | | 66,592 | | 13,200 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504896 | | N/A | Equity/Index | SG- | 03/07/2025 | 03/02/2026 | 266 | 109,095 | 413.31 | | 4,777 | | 4,777 | | 2,541 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409186 | | N/A | Equity/Index | SG- | 11/25/2024 | 10/31/2025 | 412 | 168,755 | 417.63 | 6,135 | | | 6,135 | | 1,109 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513410 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/04/2026 | 133 | 54,019 | 416.87 | | 1,500 | | 1,500 | | 1,449 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500801 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/12/2025 | 253 | 100,360 | 411.32 | | 2,439 | | 2,439 | | 1,850 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405469 | | N/A | Equity/Index | MS- | 08/20/2024 | 07/30/2025 | 1,680 | 657,014 | 400.57 | 21,151 | | | 21,151 | | 12,487 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500887 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/16/2025 | 251 | 99,820 | 414.36 | | 2,118 | | 2,118 | | 1,399 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502993 | | N/A | Equity/Index | SG- | 02/11/2025 | 01/27/2026 | 278 | 112,598 | 411.65 | | 4,262 | | 4,262 | | 2,538 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509477 | | N/A | Equity/Index | MS- | 05/08/2025 | 05/01/2026 | 5,264 | 2,123,498 | 416.59 | | 54,824 | | 54,824 | | 50,848 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506196 | | N/A | Equity/Index | MS- | 03/26/2025 | 03/25/2026 | 790 | 323,545 | 424.35 | | 8,578 | | 8,578 | | 3,950 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504886 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/27/2026 | 245 | 100,482 | 424.77 | | 2,675 | | 2,675 | | 996 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512328 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/02/2026 | 309 | 125,018 | 423.81 | | 2,250 | | 2,250 | | 2,288 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506583 | | N/A | Equity/Index | CITI- | 04/02/2025 | 03/26/2026 | 2,324 | 957,790 | 425.93 | | 23,937 | | 23,937 | | 10,059 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409985 | | N/A | Equity/Index | BMO- | 12/06/2024 | 11/18/2025 | 893 | 363,094 | 421.94 | 9,171 | | | 9,171 | | 1,793 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510286 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/08/2026 | 334 | 135,377 | 407.42 | | 5,852 | | 5,852 | | 5,457 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512007 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/04/2026 | 247 | 100,040 | 416.62 | | 2,954 | | 2,954 | | 2,728 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503934 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/03/2026 | 63 | 25,701 | 417.53 | | 845 | | 845 | | 391 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405055 | | N/A | Equity/Index | BMO- | 08/06/2024 | 08/06/2025 | 2,581 | 994,618 | 398.00259999999997 | 29,739 | | | 29,739 | | 26,862 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408735 | | N/A | Equity/Index | BMO- | 11/19/2024 | 10/17/2025 | 274 | 111,082 | 423.33 | 2,351 | | | 2,351 | | 259 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405539 | | N/A | Equity/Index | MS- | 08/22/2024 | 08/21/2025 | 1,049 | 411,575 | 398.02 | 16,725 | | | 16,725 | | 11,696 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507034 | | N/A | Equity/Index | JPM- | 04/08/2025 | 07/25/2025 | 619 | 245,644 | 398.79 | | 3,985 | | 3,985 | | 5,508 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510400 | | N/A | Equity/Index | GS- | 05/19/2025 | 05/01/2026 | 194 | 78,748 | 417.6 | | 2,202 | | 2,202 | | 1,829 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406844 | | N/A | Equity/Index | SG- | 10/04/2024 | 10/06/2025 | 4,506 | 1,800,000 | 411.44380000000001 | 54,540 | | | 54,540 | | 18,812 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501447 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/08/2026 | 3,052 | 1,224,920 | 414.99 | | 32,565 | | 32,565 | | 18,800 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404919 | | N/A | Equity/Index | JPM- | 08/01/2024 | 07/25/2025 | 1,594 | 618,966 | 397.05 | 23,548 | | | 23,548 | | 16,824 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507693 | | N/A | Equity/Index | MS- | 04/15/2025 | 03/20/2026 | 344 | 138,202 | 416.14 | | 2,941 | | 2,941 | | 2,858 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408217 | | N/A | Equity/Index | BMO- | 11/07/2024 | 10/23/2025 | 793 | 320,269 | 420 | 7,795 | | | 7,795 | | 1,391 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408458 | | N/A | Equity/Index | MS- | 11/11/2024 | 10/28/2025 | 2,200 | 894,718 | 417.71 | 29,502 | | | 29,502 | | 5,636 | | | | | | | .0001 |

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2503446 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/12/2026 | 1,251 | 507,243 | 417.75 | | 15,300 | | 15,300 | | 8,057 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407432 | | N/A | Equity/Index | SG- | 10/21/2024 | 09/19/2025 | 1,774 | 715,348 | 409.56 | 26,575 | | | 26,575 | | 7,622 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2411455 | | N/A | Equity/Index | BMO- | 12/30/2024 | 11/28/2025 | 367 | 145,919 | 421.96 | 2,030 | | | 2,030 | | 838 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410177 | | N/A | Equity/Index | BMO- | 12/10/2024 | 11/28/2025 | 647 | 261,847 | 421.96 | 6,328 | | | 6,328 | | 1,477 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512338 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/04/2026 | 370 | 149,698 | 417.11 | | 3,963 | | 3,963 | | 4,089 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509276 | | N/A | Equity/Index | NTX- | 05/06/2025 | 04/30/2026 | 316 | 127,399 | 419.45 | | 2,791 | | 2,791 | | 2,656 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406085 | | N/A | Equity/Index | SG- | 09/10/2024 | 09/10/2025 | 5,631 | 2,232,868 | 408.80340000000001 | 64,976 | | | 64,976 | | 23,824 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408740 | | N/A | Equity/Index | BMO- | 11/19/2024 | 10/08/2025 | 368 | 149,191 | 413.92 | 4,972 | | | 4,972 | | 1,165 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507904 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/02/2026 | 1,039 | 417,429 | 407.38 | | 14,932 | | 14,932 | | 15,229 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509267 | | N/A | Equity/Index | NTX- | 05/06/2025 | 03/18/2026 | 256 | 103,209 | 421.43 | | 1,672 | | 1,672 | | 1,526 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504503 | | N/A | Equity/Index | SG- | 03/03/2025 | 11/25/2025 | 190 | 78,318 | 415.74 | | 2,715 | | 2,715 | | 826 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511334 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/20/2026 | 370 | 150,165 | 417.47 | | 4,325 | | 4,325 | | 3,691 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509901 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/22/2026 | 192 | 77,320 | 420.24 | | 1,537 | | 1,537 | | 1,483 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500794 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/10/2025 | 744 | 295,130 | 418.87 | | 4,460 | | 4,460 | | 2,715 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508778 | | N/A | Equity/Index | MS- | 04/29/2025 | 03/26/2026 | 250 | 100,685 | 422.86 | | 1,415 | | 1,415 | | 1,405 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407204 | | N/A | Equity/Index | BMO- | 10/14/2024 | 09/05/2025 | 1,476 | 594,075 | 409.94 | 20,147 | | | 20,147 | | 4,994 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410235 | | N/A | Equity/Index | BMO- | 12/11/2024 | 12/01/2025 | 879 | 354,633 | 426.08 | 6,399 | | | 6,399 | | 1,257 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405994 | | N/A | Equity/Index | SG- | 09/06/2024 | 09/08/2025 | 3,298 | 1,300,000 | 405.99509999999998 | 38,480 | | | 38,480 | | 19,167 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505076 | | N/A | Equity/Index | MS- | 03/10/2025 | 03/04/2026 | 1,500 | 615,000 | 422.33 | | 18,181 | | 18,181 | | 7,687 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406389 | | N/A | Equity/Index | BMO- | 09/20/2024 | 09/19/2025 | 8,424 | 3,350,000 | 410.37479999999999 | 92,125 | | | 92,125 | | 32,683 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513006 | | N/A | Equity/Index | UBS- | 06/24/2025 | 06/18/2026 | 308 | 124,968 | 413.95 | | 4,189 | | 4,189 | | 4,099 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509089 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/24/2026 | 4,410 | 1,779,347 | 416.82 | | 45,175 | | 45,175 | | 42,345 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408127 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/20/2025 | 2,800 | 1,120,420 | 418.85 | 24,304 | | | 24,304 | | 5,490 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503803 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/09/2026 | 233 | 94,808 | 403.02 | | 5,065 | | 5,065 | | 3,404 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512015 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/04/2026 | 279 | 113,001 | 400.51 | | 6,414 | | 6,414 | | 6,357 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407745 | | N/A | Equity/Index | BMO- | 10/29/2024 | 11/24/2025 | 373 | 149,043 | 380.76 | 14,010 | | | 5,245 | | 12,087 | | | (6,502) | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509091 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/21/2026 | 526 | 212,230 | 415.68 | | 5,655 | | 5,655 | | 5,334 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510274 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/08/2026 | 1,073 | 434,908 | 421.47 | | 9,619 | | 9,619 | | 8,242 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404686 | | N/A | Equity/Index | SG- | 07/24/2024 | 07/24/2025 | 4,440 | 1,700,000 | 395.42809999999997 | 55,760 | | | 55,760 | | 53,196 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405260 | | N/A | Equity/Index | MS- | 08/13/2024 | 08/08/2025 | 623 | 241,425 | 395.49 | 8,871 | | | 8,871 | | 7,988 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510500 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/15/2026 | 498 | 202,103 | 419.51 | | 5,413 | | 5,413 | | 4,320 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513413 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/24/2026 | 1,079 | 438,247 | 417.3 | | 12,667 | | 12,667 | | 12,266 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510397 | | N/A | Equity/Index | GS- | 05/19/2025 | 02/20/2026 | 123 | 49,928 | 413.25 | | 1,371 | | 1,371 | | 1,129 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2411365 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/18/2025 | 281 | 112,108 | 419.91 | 2,136 | | | 2,136 | | 722 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2513292 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/22/2026 | 247 | 100,015 | 414.74 | | 3,073 | | 3,073 | | 3,184 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506048 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/17/2026 | 123 | 50,247 | 414.59 | | 1,940 | | 1,940 | | 1,124 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510413 | | N/A | Equity/Index | GS- | 05/19/2025 | 04/24/2026 | 127 | 51,552 | 407.78 | | 2,198 | | 2,198 | | 1,966 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2404133 | | N/A | Equity/Index | SG- | 07/05/2024 | 07/03/2025 | 11,408 | 4,300,000 | 389.41669999999999 | 144,480 | | | 144,480 | | 192,594 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500878 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/16/2025 | 5,095 | 2,026,231 | 415.73 | | 39,690 | | 39,690 | | 26,386 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506480 | | N/A | Equity/Index | BOA- | 03/31/2025 | 03/24/2026 | 334 | 137,555 | 424.85 | | 3,791 | | 3,791 | | 1,597 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503772 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/28/2026 | 212 | 86,263 | 416.9 | | 2,739 | | 2,739 | | 1,332 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512333 | | N/A | Equity/Index | CITI- | 06/13/2025 | 05/20/2026 | 370 | 149,698 | 417.34 | | 3,707 | | 3,707 | | 3,833 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513291 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/18/2026 | 605 | 244,977 | 414.6 | | 7,484 | | 7,484 | | 7,795 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505577 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/05/2026 | 165 | 67,396 | 415.78 | | 2,448 | | 2,448 | | 1,300 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503571 | | N/A | Equity/Index | SG- | 02/19/2025 | 02/17/2026 | 535 | 217,387 | 418.87 | | 6,618 | | 6,618 | | 3,261 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512883 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/17/2026 | 371 | 150,433 | 416.83 | | 4,352 | | 4,352 | | 4,231 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509128 | | N/A | Equity/Index | SG- | 05/05/2025 | 04/20/2026 | 248 | 100,013 | 415.25 | | 2,797 | | 2,797 | | 2,679 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505074 | | N/A | Equity/Index | MS- | 03/10/2025 | 03/04/2026 | 139 | 56,990 | 423.36 | | 1,603 | | 1,603 | | 657 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504122 | | N/A | Equity/Index | SG- | 02/26/2025 | 12/05/2025 | 202 | 82,469 | 420.27 | | 1,996 | | 1,996 | | 605 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503620 | | N/A | Equity/Index | MS- | 02/20/2025 | 11/20/2025 | 268 | 108,950 | 420.09 | | 2,220 | | 2,220 | | 691 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505567 | | N/A | Equity/Index | MS- | 03/17/2025 | 02/20/2026 | 221 | 90,270 | 423.99 | | 2,089 | | 2,089 | | 912 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408218 | | N/A | Equity/Index | BMO- | 11/07/2024 | 10/17/2025 | 6,511 | 2,629,598 | 418.85 | 66,673 | | | 66,673 | | 12,158 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502495 | | N/A | Equity/Index | BMO- | 02/05/2025 | 01/30/2026 | 1,840 | 742,734 | 418.19 | | 19,872 | | 19,872 | | 10,584 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501459 | | N/A | Equity/Index | BMO- | 01/24/2025 | 12/22/2025 | 249 | 99,936 | 410.86 | | 3,095 | | 3,095 | | 1,967 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501771 | | N/A | Equity/Index | SG- | 01/28/2025 | 01/12/2026 | 1,298 | 521,575 | 408.68 | | 19,197 | | 19,197 | | 14,050 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408214 | | N/A | Equity/Index | BMO- | 11/07/2024 | 10/17/2025 | 331 | 133,681 | 421.89 | 2,860 | | | 2,860 | | 393 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509279 | | N/A | Equity/Index | NTX- | 05/06/2025 | 05/01/2026 | 934 | 376,551 | 418.61 | | 8,658 | | 8,658 | | 7,938 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507896 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/02/2026 | 499 | 200,478 | 412.13 | | 5,657 | | 5,657 | | 5,645 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2411123 | | N/A | Equity/Index | MS- | 12/24/2024 | 12/09/2025 | 2,000 | 799,280 | 418.92 | 16,826 | | | 16,826 | | 7,192 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507885 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/02/2026 | 1,602 | 643,620 | 414.4 | | 16,067 | | 16,067 | | 15,794 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503938 | | N/A | Equity/Index | SG- | 02/24/2025 | 12/26/2025 | 122 | 49,771 | 412.92 | | 1,797 | | 1,797 | | 856 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409310 | | N/A | Equity/Index | BMO- | 11/27/2024 | 11/17/2025 | 784 | 322,600 | 420.49 | 11,799 | | | 11,799 | | 1,856 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512000 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/02/2026 | 247 | 100,040 | 418.27 | | 2,712 | | 2,712 | | 2,466 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500298 | | N/A | Equity/Index | BMO- | 01/06/2025 | 12/05/2025 | 502 | 198,677 | 414.73 | | 3,775 | | 3,775 | | 2,614 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2407824 | | N/A | Equity/Index | BMO- | 10/30/2024 | 10/14/2025 | 2,902 | 1,160,510 | 419.6 | 23,129 | | | 23,129 | | 4,614 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501637 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/29/2025 | 270 | 109,010 | 412.92 | | 3,451 | | 3,451 | | 1,930 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2407205 | | N/A | Equity/Index | BMO- | 10/14/2024 | 09/05/2025 | 667 | 268,461 | 411.85 | 8,284 | | | 8,284 | | 1,695 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508571 | | N/A | Equity/Index | CITI- | 04/25/2025 | 03/20/2026 | 437 | 175,565 | 420.6 | | 2,731 | | 2,731 | | 2,791 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2505456 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/02/2026 | 332 | 135,078 | 424.24 | | 2,908 | | 2,908 | | 1,441 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2406312 | | N/A | Equity/Index | BMO- | 09/17/2024 | 08/29/2025 | 1,254 | 499,656 | 374.37 | 49,295 | | | 49,295 | | 43,435 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504043 | | N/A | Equity/Index | BOA- | 02/25/2025 | 02/20/2026 | 286 | 117,200 | 423.6 | | 3,317 | | 3,317 | | 1,220 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501456 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/02/2026 | 1,067 | 428,240 | 412.06 | | 12,996 | | 12,996 | | 8,109 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405462 | | N/A | Equity/Index | SG- | 08/20/2024 | 08/20/2025 | 4,962 | 1,940,423 | 403.086200000002 | 60,541 | | | 60,541 | | 34,921 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409176 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/07/2025 | 244 | 99,942 | 423.11 | 2,908 | | | 2,908 | | 355 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504891 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/27/2026 | 2,127 | 872,347 | 421.76 | | 26,673 | | 26,673 | | 11,040 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500676 | | N/A | Equity/Index | MS- | 01/13/2025 | 12/10/2025 | 734 | 290,077 | 420.9 | | 3,429 | | 3,429 | | 2,168 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511396 | | N/A | Equity/Index | NTX- | 06/02/2025 | 05/28/2026 | 1,552 | 629,957 | 418.62 | | 17,119 | | 17,119 | | 15,309 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513433 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/23/2026 | 505 | 205,111 | 403.38 | | 10,575 | | 10,575 | | 10,708 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408508 | | N/A | Equity/Index | BMO- | 11/12/2024 | 10/03/2025 | 821 | 333,531 | 406.36 | 16,075 | | | 16,075 | | 5,742 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506040 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/10/2026 | 139 | 56,783 | 423.33 | | 1,423 | | 1,423 | | 684 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513287 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/22/2026 | 247 | 100,015 | 415.75 | | 2,929 | | 2,929 | | 3,024 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2406930 | | N/A | Equity/Index | BMO- | 10/07/2024 | 11/07/2025 | 1,361 | 539,936 | 375.55 | 53,583 | | | 17,499 | | 49,924 | | | (24,553) | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501640 | | N/A | Equity/Index | SG- | 01/27/2025 | 11/04/2025 | 248 | 100,128 | 405.12 | | 3,861 | | 3,861 | | 2,458 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502361 | | N/A | Equity/Index | BMO- | 02/04/2025 | 01/20/2026 | 805 | 323,811 | 418.51 | | 7,728 | | 7,728 | | 4,224 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410166 | | N/A | Equity/Index | BMO- | 12/10/2024 | 11/28/2025 | 1,108 | 448,419 | 429.17 | 7,213 | | | 7,213 | | 990 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2404646 | | N/A | Equity/Index | BMO- | 07/23/2024 | 07/23/2025 | 7,564 | 2,900,000 | 395.937200000002 | 95,990 | | | 95,990 | | 86,919 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500885 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/22/2025 | 1,555 | 618,408 | 415.03 | | 12,875 | | 12,875 | | 8,946 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513004 | | N/A | Equity/Index | UBS- | 06/24/2025 | 06/18/2026 | 1,559 | 632,549 | 415 | | 20,236 | | 20,236 | | 19,686 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512756 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/11/2026 | 248 | 100,137 | 415.03 | | 2,929 | | 2,929 | | 3,050 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510518 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/15/2026 | 1,033 | 419,222 | 401.43 | | 23,676 | | 23,676 | | 21,959 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512002 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/03/2026 | 1,077 | 436,207 | 417.18 | | 12,493 | | 12,493 | | 11,484 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409986 | | N/A | Equity/Index | BMO- | 12/06/2024 | 11/19/2025 | 912 | 370,819 | 421.63 | 9,585 | | | 9,585 | | 1,929 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512510 | | N/A | Equity/Index | BMO- | 06/17/2025 | 05/21/2026 | 205 | 82,763 | 417.59 | | 2,007 | | 2,007 | | 2,015 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501094 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/02/2026 | 250 | 100,123 | 414.98 | | 2,583 | | 2,583 | | 1,556 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512897 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/05/2026 | 371 | 150,433 | 399.42 | | 8,622 | | 8,622 | | 8,818 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408906 | | N/A | Equity/Index | BMO- | 11/21/2024 | 10/31/2025 | 885 | 361,177 | 412.25 | 15,479 | | | 15,479 | | 4,355 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509476 | | N/A | Equity/Index | MS- | 05/08/2025 | 05/01/2026 | 783 | 315,862 | 417.6 | | 7,722 | | 7,722 | | 7,106 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501454 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/07/2026 | 433 | 173,785 | 412.66 | | 5,196 | | 5,196 | | 3,229 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505566 | | N/A | Equity/Index | MS- | 03/17/2025 | 10/08/2025 | 170 | 69,438 | 416.91 | | 1,314 | | 1,314 | | 360 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502277 | | N/A | Equity/Index | BOA- | 02/03/2025 | 01/09/2026 | 516 | 207,788 | 412.01 | | 6,729 | | 6,729 | | 4,200 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502981 | | N/A | Equity/Index | SG- | 02/11/2025 | 02/03/2026 | 4,727 | 1,914,577 | 417.79 | | 56,346 | | 56,346 | | 28,766 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509088 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/24/2026 | 1,449 | 584,643 | 417.13 | | 14,606 | | 14,606 | | 13,662 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2502797 | | N/A | Equity/Index | SG- | 02/10/2025 | 01/23/2026 | 414 | 167,343 | 409.85 | | 6,529 | | 6,529 | | 4,389 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502794 | | N/A | Equity/Index | SG- | 02/10/2025 | 01/26/2026 | 875 | 353,684 | 412.39 | | 12,469 | | 12,469 | | 7,559 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508198 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/15/2026 | 419 | 168,497 | 414.81 | | 4,313 | | 4,313 | | 4,269 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503796 | | N/A | Equity/Index | SG- | 02/21/2025 | 12/23/2025 | 130 | 52,897 | 404.25 | | 2,604 | | 2,604 | | 1,677 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408738 | | N/A | Equity/Index | BMO- | 11/19/2024 | 10/10/2025 | 367 | 148,785 | 414.51 | 4,855 | | | 4,855 | | 1,107 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510997 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/22/2026 | 639 | 258,993 | 419.98 | | 6,472 | | 6,472 | | 5,699 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410176 | | N/A | Equity/Index | BMO- | 12/10/2024 | 11/24/2025 | 2,865 | 1,159,494 | 423.35 | 25,699 | | | 25,699 | | 5,240 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512996 | | N/A | Equity/Index | UBS- | 06/24/2025 | 06/09/2026 | 432 | 175,280 | 417.54 | | 4,843 | | 4,843 | | 4,607 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408822 | | N/A | Equity/Index | BMO- | 11/20/2024 | 10/29/2025 | 791 | 321,051 | 415.56 | 10,853 | | | 10,853 | | 2,660 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513408 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/23/2026 | 1,162 | 471,958 | 419.63 | | 12,143 | | 12,143 | | 11,580 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512733 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 248 | 100,137 | 419.26 | | 2,383 | | 2,383 | | 2,435 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512754 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/15/2026 | 248 | 100,137 | 415.41 | | 2,914 | | 2,914 | | 3,026 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2407244 | | N/A | Equity/Index | JPM- | 10/15/2024 | 10/15/2025 | 6,955 | 2,803,509 | 416.65 | 80,461 | | | 80,461 | | 17,023 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511398 | | N/A | Equity/Index | NTX- | 06/02/2025 | 05/21/2026 | 143 | 58,044 | 417.59 | | 1,626 | | 1,626 | | 1,387 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502789 | | N/A | Equity/Index | SG- | 02/10/2025 | 01/23/2026 | 3,807 | 1,538,827 | 416.4 | | 44,846 | | 44,846 | | 24,131 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405259 | | N/A | Equity/Index | MS- | 08/13/2024 | 08/08/2025 | 850 | 329,392 | 393.95 | 12,944 | | | 12,944 | | 12,161 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501470 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/05/2026 | 356 | 142,881 | 407.06 | | 5,518 | | 5,518 | | 3,963 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510415 | | N/A | Equity/Index | GS- | 05/19/2025 | 05/08/2026 | 238 | 96,609 | 408.37 | | 4,155 | | 4,155 | | 3,723 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503062 | | N/A | Equity/Index | MS- | 02/12/2025 | 02/11/2026 | 956 | 386,798 | 421.23 | | 9,844 | | 9,844 | | 4,659 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502364 | | N/A | Equity/Index | BMO- | 02/04/2025 | 01/16/2026 | 248 | 99,758 | 416.4 | | 2,614 | | 2,614 | | 1,505 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410513 | | N/A | Equity/Index | SG- | 12/16/2024 | 11/14/2025 | 762 | 306,073 | 419.06 | 6,873 | | | 6,873 | | 2,060 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503768 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/11/2026 | 250 | 101,725 | 418.19 | | 3,183 | | 3,183 | | 1,548 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408902 | | N/A | Equity/Index | BMO- | 11/21/2024 | 11/04/2025 | 692 | 282,412 | 414.08 | 11,335 | | | 11,335 | | 2,925 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504738 | | N/A | Equity/Index | MS- | 03/05/2025 | 03/03/2026 | 669 | 274,049 | 428.69 | | 5,941 | | 5,941 | | 1,994 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502131 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/02/2026 | 248 | 99,723 | 414.01 | | 2,792 | | 2,792 | | 1,595 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510506 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/15/2026 | 141 | 57,222 | 415.45 | | 1,854 | | 1,854 | | 1,556 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512006 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/04/2026 | 247 | 100,040 | 416.73 | | 2,939 | | 2,939 | | 2,711 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2411369 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/18/2025 | 552 | 220,226 | 415.85 | 5,167 | | | 5,167 | | 2,222 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513425 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/18/2026 | 307 | 124,691 | 413.85 | | 4,160 | | 4,160 | | 4,106 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512743 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 248 | 100,137 | 417.02 | | 2,668 | | 2,668 | | 2,759 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2404969 | | N/A | Equity/Index | SG- | 08/02/2024 | 08/01/2025 | 7,206 | 2,800,000 | 401.29689999999999 | 82,880 | | | 82,880 | | 51,551 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408814 | | N/A | Equity/Index | BMO- | 11/20/2024 | 10/17/2025 | 274 | 111,211 | 423.33 | 2,414 | | | 2,414 | | 259 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511141 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/21/2026 | 615 | 248,743 | 417.59 | | 6,624 | | 6,624 | | 6,306 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2408953 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/12/2025 | 2,544 | 1,040,572 | 423.52 | 29,332 | | | 29,332 | | 3,800 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502280 | | N/A | Equity/Index | BOA- | 02/03/2025 | 01/09/2026 | 517 | 208,191 | 407.7 | | 8,158 | | 8,158 | | 5,914 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503758 | | N/A | Equity/Index | SG- | 02/21/2025 | 11/10/2025 | 214 | 87,077 | 420.07 | | 1,748 | | 1,748 | | 486 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500675 | | N/A | Equity/Index | MS- | 01/13/2025 | 12/09/2025 | 253 | 99,986 | 421.88 | | 1,092 | | 1,092 | | 664 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409311 | | N/A | Equity/Index | BMO- | 11/27/2024 | 11/14/2025 | 669 | 275,280 | 419.06 | 10,597 | | | 10,597 | | 1,808 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404825 | | N/A | Equity/Index | MS- | 07/29/2024 | 07/29/2025 | 2,590 | 1,000,000 | 398.73039 | 32,000 | | | 32,000 | | 23,503 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512885 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/15/2026 | 371 | 150,433 | 415.96 | | 4,508 | | 4,508 | | 4,398 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513008 | | N/A | Equity/Index | UBS- | 06/24/2025 | 06/18/2026 | 432 | 175,280 | 411.91 | | 6,428 | | 6,428 | | 6,344 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509268 | | N/A | Equity/Index | NTX- | 05/06/2025 | 05/01/2026 | 901 | 363,247 | 421.64 | | 7,061 | | 7,061 | | 6,324 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406128 | | N/A | Equity/Index | BMO- | 09/11/2024 | 09/09/2025 | 984 | 389,044 | 411.98 | 9,102 | | | 9,102 | | 2,632 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512881 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/17/2026 | 371 | 150,433 | 417.72 | | 4,170 | | 4,170 | | 4,031 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511327 | | N/A | Equity/Index | UBS- | 05/30/2025 | 10/02/2025 | 114 | 46,267 | 411.68 | | 629 | | 629 | | 442 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512589 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/08/2026 | 395 | 159,383 | 416.71 | | 4,250 | | 4,250 | | 4,396 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507599 | | N/A | Equity/Index | MS- | 04/14/2025 | 04/02/2026 | 249 | 100,100 | 416.46 | | 2,234 | | 2,234 | | 2,149 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505661 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/17/2026 | 2,370 | 967,339 | 421.73 | | 27,516 | | 27,516 | | 13,746 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507380 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/13/2026 | 708 | 283,866 | 395.35 | | 15,626 | | 15,626 | | 16,924 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507888 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/07/2026 | 645 | 259,135 | 414.44 | | 6,559 | | 6,559 | | 6,424 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406602 | | N/A | Equity/Index | MS- | 09/26/2024 | 08/28/2025 | 1,129 | 449,760 | 377.06 | 40,603 | | | 40,603 | | 36,009 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502790 | | N/A | Equity/Index | SG- | 02/10/2025 | 01/22/2026 | 1,470 | 594,189 | 415.83 | | 17,728 | | 17,728 | | 9,679 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505459 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/06/2026 | 247 | 100,494 | 423.23 | | 2,334 | | 2,334 | | 1,195 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501468 | | N/A | Equity/Index | BMO- | 01/24/2025 | 12/26/2025 | 759 | 304,625 | 407.19 | | 11,370 | | 11,370 | | 7,998 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2411372 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/18/2025 | 251 | 100,139 | 413.36 | 2,656 | | | 2,656 | | 1,295 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503198 | | N/A | Equity/Index | BOA- | 02/13/2025 | 01/28/2026 | 761 | 309,012 | 416.9 | | 9,858 | | 9,858 | | 5,034 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500879 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/08/2025 | 302 | 120,102 | 414.73 | | 2,404 | | 2,404 | | 1,609 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405835 | | N/A | Equity/Index | SG- | 08/30/2024 | 08/29/2025 | 14,237 | 5,650,000 | 408.82459999998 | 174,586 | | | 174,586 | | 50,820 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507876 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/02/2026 | 2,439 | 979,893 | 416.41 | | 21,782 | | 21,782 | | 21,118 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503757 | | N/A | Equity/Index | SG- | 02/21/2025 | 11/21/2025 | 334 | 135,905 | 422.39 | | 2,518 | | 2,518 | | 661 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506194 | | N/A | Equity/Index | MS- | 03/26/2025 | 03/24/2026 | 757 | 310,029 | 424.85 | | 7,989 | | 7,989 | | 3,620 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502137 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/14/2026 | 3,130 | 1,258,604 | 411.56 | | 41,285 | | 41,285 | | 26,494 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408819 | | N/A | Equity/Index | BMO- | 11/20/2024 | 10/28/2025 | 1,279 | 519,121 | 417.71 | 15,757 | | | 15,757 | | 3,277 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512879 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/04/2026 | 371 | 150,433 | 417.11 | | 4,122 | | 4,122 | | 3,988 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509283 | | N/A | Equity/Index | NTX- | 05/06/2025 | 05/01/2026 | 1,052 | 424,124 | 417.6 | | 10,297 | | 10,297 | | 9,501 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512583 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/09/2026 | 758 | 305,853 | 418.82 | | 7,360 | | 7,360 | | 7,519 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505573 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/06/2026 | 177 | 72,297 | 421.9 | | 1,972 | | 1,972 | | 949 | | | | | | | .0001 |

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2512506 | | N/A | Equity/Index | BMO- | 06/17/2025 | 05/20/2026 | 290 | 117,079 | 422.06 | | 2,187 | | 2,187 | | 2,264 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512016 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/01/2026 | 247 | 100,040 | 398.85 | | 5,972 | | 5,972 | | 5,939 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512758 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/16/2026 | 248 | 100,137 | 414.55 | | 3,043 | | 3,043 | | 3,173 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500882 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/19/2025 | 3,397 | 1,350,953 | 415.03 | | 27,855 | | 27,855 | | 19,130 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510410 | | N/A | Equity/Index | GS- | 05/19/2025 | 05/15/2026 | 260 | 105,539 | 409.69 | | 4,376 | | 4,376 | | 3,897 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507033 | | N/A | Equity/Index | JPM- | 04/08/2025 | 08/25/2025 | 250 | 99,210 | 401.47 | | 1,528 | | 1,528 | | 2,109 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405421 | | N/A | Equity/Index | BMO- | 08/19/2024 | 07/21/2025 | 3,311 | 1,294,866 | 395.72 | 52,214 | | | 52,214 | | 38,338 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504508 | | N/A | Equity/Index | SG- | 03/03/2025 | 02/24/2026 | 178 | 73,372 | 412.5 | | 3,628 | | 3,628 | | 1,744 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505475 | | N/A | Equity/Index | BMO- | 03/14/2025 | 02/27/2026 | 524 | 213,195 | 407.11 | | 10,276 | | 10,276 | | 7,036 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512760 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/16/2026 | 438 | 176,856 | 412.67 | | 5,856 | | 5,856 | | 6,151 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407090 | | N/A | Equity/Index | BMO- | 10/09/2024 | 10/09/2025 | 4,507 | 1,800,000 | 412.37020000000001 | 52,200 | | | 52,200 | | 17,462 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501465 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/06/2026 | 1,273 | 510,919 | 409.62 | | 17,593 | | 17,593 | | 11,940 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408945 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/04/2025 | 7,728 | 3,160,984 | 412.09 | 143,509 | | | 143,509 | | 38,371 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507026 | | N/A | Equity/Index | JPM- | 04/08/2025 | 09/02/2025 | 441 | 175,006 | 408.75 | | 1,251 | | 1,251 | | 1,688 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408899 | | N/A | Equity/Index | BMO- | 11/21/2024 | 10/28/2025 | 2,701 | 1,102,305 | 414.7 | 42,244 | | | 42,244 | | 9,912 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506047 | | N/A | Equity/Index | BMO- | 03/24/2025 | 02/27/2026 | 227 | 92,732 | 414.61 | | 3,403 | | 3,403 | | 1,910 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509270 | | N/A | Equity/Index | NTX- | 05/06/2025 | 05/05/2026 | 611 | 246,331 | 421.43 | | 4,916 | | 4,916 | | 4,642 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505072 | | N/A | Equity/Index | MS- | 03/10/2025 | 03/03/2026 | 252 | 103,320 | 425.6 | | 2,588 | | 2,588 | | 984 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410512 | | N/A | Equity/Index | SG- | 12/16/2024 | 11/19/2025 | 3,755 | 1,508,271 | 419.6 | 33,532 | | | 33,532 | | 10,123 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407278 | | N/A | Equity/Index | BMO- | 10/16/2024 | 10/16/2025 | 3,956 | 1,600,000 | 418.24079999999998 | 45,440 | | | 45,440 | | 7,917 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506481 | | N/A | Equity/Index | BOA- | 03/31/2025 | 03/06/2026 | 244 | 100,489 | 423.19 | | 2,832 | | 2,832 | | 1,184 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502490 | | N/A | Equity/Index | BMO- | 02/05/2025 | 01/23/2026 | 1,051 | 424,247 | 419.41 | | 10,289 | | 10,289 | | 5,222 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500873 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/12/2025 | 741 | 294,688 | 416.92 | | 5,246 | | 5,246 | | 3,331 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503935 | | N/A | Equity/Index | SG- | 02/24/2025 | 01/30/2026 | 65 | 26,517 | 417.19 | | 876 | | 876 | | 404 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408219 | | N/A | Equity/Index | BMO- | 11/07/2024 | 10/23/2025 | 247 | 99,756 | 419.35 | 2,510 | | | 2,510 | | 474 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508204 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/07/2026 | 335 | 134,717 | 411.45 | | 4,014 | | 4,014 | | 4,023 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503767 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/21/2026 | 312 | 126,953 | 417.39 | | 3,853 | | 3,853 | | 1,806 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506581 | | N/A | Equity/Index | CITI- | 04/02/2025 | 09/03/2025 | 455 | 187,519 | 410.96 | | 5,023 | | 5,023 | | 1,281 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503770 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/30/2026 | 329 | 133,870 | 417.19 | | 4,224 | | 4,224 | | 2,047 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507359 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/25/2026 | 313 | 125,494 | 417.72 | | 2,294 | | 2,294 | | 2,505 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501096 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/24/2025 | 1,849 | 740,506 | 413.63 | | 19,784 | | 19,784 | | 11,673 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512598 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/10/2026 | 1,102 | 444,657 | 401.03 | | 23,252 | | 23,252 | | 24,900 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502685 | | N/A | Equity/Index | SG- | 02/07/2025 | 01/27/2026 | 987 | 398,255 | 418.88 | | 10,206 | | 10,206 | | 5,266 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404679 | | N/A | Equity/Index | BMO- | 07/23/2024 | 07/18/2025 | 3,099 | 1,188,157 | 395.11 | 40,566 | | | 40,566 | | 37,195 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2503448 | | N/A | Equity/Index | SG- | 02/18/2025 | 01/23/2026 | 271 | 109,882 | 415.86 | | 3,393 | | 3,393 | | 1,791 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408948 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/07/2025 | 2,500 | 1,022,575 | 423.11 | 28,825 | | | 28,825 | | 3,642 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507221 | | N/A | Equity/Index | MS- | 04/10/2025 | 07/24/2025 | 250 | 99,918 | 394.82 | | 2,757 | | 2,757 | | 3,144 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506377 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/20/2026 | 245 | 100,347 | 417.54 | | 3,523 | | 3,523 | | 1,857 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512993 | | N/A | Equity/Index | UBS- | 06/24/2025 | 05/29/2026 | 248 | 100,624 | 418.32 | | 2,577 | | 2,577 | | 2,438 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511405 | | N/A | Equity/Index | NTX- | 06/02/2025 | 05/22/2026 | 424 | 172,102 | 397.13 | | 11,189 | | 11,189 | | 10,723 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507899 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/08/2026 | 2,805 | 1,126,937 | 411.72 | | 33,137 | | 33,137 | | 32,996 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507691 | | N/A | Equity/Index | MS- | 04/15/2025 | 04/09/2026 | 886 | 355,951 | 418.39 | | 7,156 | | 7,156 | | 7,257 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503444 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/03/2026 | 247 | 100,151 | 417.54 | | 2,962 | | 2,962 | | 1,532 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409189 | | N/A | Equity/Index | SG- | 11/25/2024 | 10/30/2025 | 244 | 99,942 | 416.61 | 3,782 | | | 3,782 | | 734 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406607 | | N/A | Equity/Index | MS- | 09/26/2024 | 09/12/2025 | 627 | 249,778 | 372.2 | 25,691 | | | 25,691 | | 23,484 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502796 | | N/A | Equity/Index | SG- | 02/10/2025 | 01/23/2026 | 831 | 335,899 | 410.17 | | 12,930 | | 12,930 | | 8,646 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503933 | | N/A | Equity/Index | SG- | 02/24/2025 | 12/22/2025 | 63 | 25,701 | 415.03 | | 832 | | 832 | | 362 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509275 | | N/A | Equity/Index | NTX- | 05/06/2025 | 05/01/2026 | 744 | 299,951 | 419.62 | | 6,527 | | 6,527 | | 5,941 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408895 | | N/A | Equity/Index | BMO- | 11/21/2024 | 10/28/2025 | 616 | 251,396 | 416.75 | 8,809 | | | 8,809 | | 1,777 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503060 | | N/A | Equity/Index | MS- | 02/12/2025 | 02/11/2026 | 411 | 166,291 | 422.04 | | 4,058 | | 4,058 | | 1,873 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512339 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/08/2026 | 1,226 | 496,027 | 417.31 | | 13,290 | | 13,290 | | 13,580 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512331 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/02/2026 | 625 | 252,869 | 419.15 | | 5,956 | | 5,956 | | 6,122 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409178 | | N/A | Equity/Index | SG- | 11/25/2024 | 10/10/2025 | 287 | 117,555 | 419.63 | 3,656 | | | 3,656 | | 422 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407433 | | N/A | Equity/Index | SG- | 10/21/2024 | 09/19/2025 | 2,200 | 887,128 | 409.58 | 32,934 | | | 32,934 | | 9,430 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502372 | | N/A | Equity/Index | BMO- | 02/04/2025 | 01/16/2026 | 497 | 199,918 | 406.5 | | 8,320 | | 8,320 | | 5,993 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502791 | | N/A | Equity/Index | SG- | 02/10/2025 | 01/23/2026 | 2,080 | 840,757 | 415.86 | | 25,147 | | 25,147 | | 13,745 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506578 | | N/A | Equity/Index | CITI- | 04/02/2025 | 04/01/2026 | 278 | 114,572 | 430.39 | | 2,302 | | 2,302 | | 898 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505937 | | N/A | Equity/Index | SG- | 03/21/2025 | 02/20/2026 | 277 | 112,839 | 419.74 | | 3,102 | | 3,102 | | 1,609 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507027 | | N/A | Equity/Index | JPM- | 04/08/2025 | 09/25/2025 | 1,326 | 526,210 | 409.74 | | 4,322 | | 4,322 | | 5,744 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405126 | | N/A | Equity/Index | MS- | 08/08/2024 | 08/11/2025 | 1,050 | 406,340 | 376.22 | 30,331 | | | 30,331 | | 33,512 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408908 | | N/A | Equity/Index | BMO- | 11/21/2024 | 10/24/2025 | 675 | 275,474 | 405.81 | 14,857 | | | 14,857 | | 5,761 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512509 | | N/A | Equity/Index | BMO- | 06/17/2025 | 05/29/2026 | 134 | 54,098 | 418.32 | | 1,290 | | 1,290 | | 1,297 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504133 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/23/2026 | 262 | 106,964 | 409.32 | | 5,227 | | 5,227 | | 3,202 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504126 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/23/2026 | 1,502 | 613,207 | 420.12 | | 19,466 | | 19,466 | | 8,632 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503785 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/17/2026 | 773 | 314,534 | 414.83 | | 11,580 | | 11,580 | | 6,298 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511812 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/01/2026 | 328 | 132,892 | 422.08 | | 2,949 | | 2,949 | | 2,692 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408155 | | N/A | Equity/Index | SG- | 11/06/2024 | 11/06/2025 | 2,227 | 900,000 | 418.893199999998 | 25,290 | | | 25,290 | | 5,550 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2504129 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/03/2026 | 136 | 55,523 | 417.53 | | 1,863 | | 1,863 | | 844 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404269 | | N/A | Equity/Index | MS- | 07/10/2024 | 07/10/2025 | 2,909 | 1,100,000 | 390.49135000000001 | 36,850 | | | 36,850 | | 46,994 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504119 | | N/A | Equity/Index | SG- | 02/26/2025 | 11/21/2025 | 286 | 116,762 | 422.39 | | 2,385 | | 2,385 | | 566 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410518 | | N/A | Equity/Index | SG- | 12/16/2024 | 11/06/2025 | 620 | 249,035 | 414.78 | 6,715 | | | 6,715 | | 2,481 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505069 | | N/A | Equity/Index | MS- | 03/10/2025 | 10/09/2025 | 155 | 63,550 | 418.36 | | 1,297 | | 1,297 | | 271 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507355 | | N/A | Equity/Index | CITI- | 04/11/2025 | 08/25/2025 | 250 | 100,235 | 401.47 | | 2,128 | | 2,128 | | 2,121 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506370 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/06/2026 | 244 | 99,938 | 423.19 | | 2,569 | | 2,569 | | 1,184 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505665 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/16/2026 | 6,706 | 2,737,121 | 420.08 | | 83,624 | | 83,624 | | 43,581 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513001 | | N/A | Equity/Index | UBS- | 06/24/2025 | 06/17/2026 | 432 | 175,280 | 415.74 | | 5,404 | | 5,404 | | 5,218 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501635 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/03/2025 | 270 | 109,010 | 422.78 | | 1,866 | | 1,866 | | 596 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501227 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/19/2025 | 250 | 100,575 | 408.78 | | 3,648 | | 3,648 | | 2,283 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509087 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/23/2026 | 1,087 | 438,583 | 417.15 | | 10,900 | | 10,900 | | 10,196 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408323 | | N/A | Equity/Index | SG- | 11/08/2024 | 10/30/2025 | 1,282 | 520,313 | 413.9 | 18,692 | | | 18,692 | | 5,252 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509905 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/07/2026 | 319 | 128,464 | 417.88 | | 3,094 | | 3,094 | | 3,030 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500889 | | N/A | Equity/Index | BMO- | 01/15/2025 | 01/05/2026 | 251 | 99,820 | 415.9 | | 2,108 | | 2,108 | | 1,477 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509095 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/24/2026 | 562 | 226,756 | 415.12 | | 6,283 | | 6,283 | | 5,951 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409248 | | N/A | Equity/Index | BMO- | 11/26/2024 | 10/20/2025 | 610 | 250,612 | 418.62 | 8,967 | | | 8,967 | | 1,234 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504501 | | N/A | Equity/Index | SG- | 03/03/2025 | 10/30/2025 | 172 | 70,898 | 418.9 | | 1,926 | | 1,926 | | 389 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506373 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/18/2026 | 16,344 | 6,694,176 | 421.43 | | 195,638 | | 195,638 | | 97,457 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511142 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 4,530 | 1,832,204 | 417.17 | | 50,102 | | 50,102 | | 47,927 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405416 | | N/A | Equity/Index | BMO- | 08/19/2024 | 08/07/2025 | 706 | 276,102 | 391.61 | 13,880 | | | 13,880 | | 11,686 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501770 | | N/A | Equity/Index | SG- | 01/28/2025 | 01/09/2026 | 3,177 | 1,276,614 | 408.68 | | 46,670 | | 46,670 | | 34,010 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405887 | | N/A | Equity/Index | SG- | 09/03/2024 | 09/03/2025 | 6,219 | 2,469,298 | 408.97179999999997 | 75,807 | | | 75,807 | | 23,414 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512587 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/04/2026 | 248 | 100,068 | 417.11 | | 2,579 | | 2,579 | | 2,666 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501089 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/05/2026 | 250 | 100,123 | 415.9 | | 2,485 | | 2,485 | | 1,471 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504515 | | N/A | Equity/Index | SG- | 03/03/2025 | 02/17/2026 | 189 | 77,906 | 407.09 | | 4,583 | | 4,583 | | 2,541 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501458 | | N/A | Equity/Index | BMO- | 01/24/2025 | 12/30/2025 | 2,214 | 888,589 | 411.52 | | 27,431 | | 27,431 | | 17,291 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507029 | | N/A | Equity/Index | JPM- | 04/08/2025 | 07/17/2025 | 250 | 99,210 | 400.08 | | 1,318 | | 1,318 | | 1,777 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409180 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/11/2025 | 787 | 322,355 | 420.92 | 10,491 | | | 10,491 | | 1,630 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511326 | | N/A | Equity/Index | UBS- | 05/30/2025 | 10/14/2025 | 116 | 47,079 | 416.58 | | 450 | | 450 | | 282 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501768 | | N/A | Equity/Index | SG- | 01/28/2025 | 01/09/2026 | 1,473 | 591,896 | 409.67 | | 20,725 | | 20,725 | | 14,861 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509899 | | N/A | Equity/Index | NTX- | 05/07/2025 | 04/30/2026 | 126 | 50,741 | 403 | | 1,091 | | 1,091 | | 1,082 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408821 | | N/A | Equity/Index | BMO- | 11/20/2024 | 10/30/2025 | 247 | 100,252 | 416.63 | 3,196 | | | 3,196 | | 741 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2510284 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/11/2026 | 1,021 | 413,832 | 416.43 | | 11,993 | | 11,993 | | 10,692 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409181 | | N/A | Equity/Index | SG- | 11/25/2024 | 10/23/2025 | 244 | 99,942 | 419.34 | 3,287 | | | 3,287 | | 469 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503783 | | N/A | Equity/Index | SG- | 02/21/2025 | 12/31/2025 | 170 | 69,173 | 411.92 | | 2,530 | | 2,530 | | 1,327 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408498 | | N/A | Equity/Index | BMO- | 11/12/2024 | 11/12/2025 | 7,608 | 3,090,715 | 421.11880000000002 | 87,776 | | | 87,776 | | 15,582 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506579 | | N/A | Equity/Index | CITI- | 04/02/2025 | 03/31/2026 | 2,455 | 1,011,779 | 428.31 | | 22,832 | | 22,832 | | 8,979 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505466 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/06/2026 | 246 | 100,088 | 414.23 | | 3,611 | | 3,611 | | 2,199 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407737 | | N/A | Equity/Index | BMO- | 10/29/2024 | 12/01/2025 | 496 | 198,192 | 383.07 | 17,752 | | | 6,841 | | 15,125 | | | (8,093) | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507598 | | N/A | Equity/Index | MS- | 04/14/2025 | 08/25/2025 | 249 | 100,100 | 401.47 | | 2,259 | | 2,259 | | 2,062 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512334 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/05/2026 | 1,973 | 798,256 | 418.33 | | 20,164 | | 20,164 | | 20,525 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408507 | | N/A | Equity/Index | BMO- | 11/12/2024 | 10/21/2025 | 516 | 209,625 | 409.29 | 9,417 | | | 9,417 | | 3,083 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506037 | | N/A | Equity/Index | BMO- | 03/24/2025 | 02/27/2026 | 198 | 80,885 | 427.33 | | 1,548 | | 1,548 | | 645 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509096 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/24/2026 | 1,146 | 462,388 | 414.81 | | 13,010 | | 13,010 | | 12,348 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502985 | | N/A | Equity/Index | SG- | 02/11/2025 | 01/28/2026 | 2,761 | 1,118,288 | 416.9 | | 33,657 | | 33,657 | | 17,352 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509910 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/14/2026 | 248 | 99,872 | 410.04 | | 3,306 | | 3,306 | | 3,336 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503069 | | N/A | Equity/Index | MS- | 02/12/2025 | 02/06/2026 | 963 | 389,630 | 418.63 | | 11,093 | | 11,093 | | 5,593 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512340 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/04/2026 | 289 | 116,927 | 416.86 | | 3,110 | | 3,110 | | 3,236 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508207 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/10/2026 | 587 | 236,056 | 404.95 | | 9,712 | | 9,712 | | 9,899 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501765 | | N/A | Equity/Index | SG- | 01/28/2025 | 01/07/2026 | 248 | 99,654 | 411.72 | | 3,160 | | 3,160 | | 2,040 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504130 | | N/A | Equity/Index | SG- | 02/26/2025 | 01/28/2026 | 201 | 82,060 | 416.9 | | 2,782 | | 2,782 | | 1,263 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508194 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/14/2026 | 1,493 | 600,395 | 420.1 | | 11,138 | | 11,138 | | 10,768 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513007 | | N/A | Equity/Index | UBS- | 06/24/2025 | 06/03/2026 | 353 | 143,226 | 411.91 | | 5,051 | | 5,051 | | 4,962 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512741 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 636 | 256,804 | 417.31 | | 6,748 | | 6,748 | | 6,966 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503759 | | N/A | Equity/Index | SG- | 02/21/2025 | 11/18/2025 | 170 | 69,173 | 419.91 | | 1,454 | | 1,454 | | 437 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503067 | | N/A | Equity/Index | MS- | 02/12/2025 | 02/06/2026 | 2,194 | 887,692 | 419.05 | | 24,753 | | 24,753 | | 12,328 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507881 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/09/2026 | 563 | 226,191 | 416.38 | | 5,182 | | 5,182 | | 5,003 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510279 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/14/2026 | 247 | 100,114 | 417.39 | | 2,794 | | 2,794 | | 2,478 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502994 | | N/A | Equity/Index | SG- | 02/11/2025 | 02/05/2026 | 289 | 117,054 | 409.71 | | 4,919 | | 4,919 | | 3,250 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501457 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/05/2026 | 1,234 | 495,266 | 412.06 | | 15,129 | | 15,129 | | 9,544 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410167 | | N/A | Equity/Index | BMO- | 12/10/2024 | 11/26/2025 | 735 | 297,462 | 428.3 | 5,013 | | | 5,013 | | 717 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513419 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/25/2026 | 432 | 175,461 | 415.59 | | 5,512 | | 5,512 | | 5,388 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501109 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/02/2026 | 500 | 200,245 | 413.06 | | 5,690 | | 5,690 | | 3,501 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512001 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/04/2026 | 247 | 100,040 | 418.15 | | 2,744 | | 2,744 | | 2,504 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509907 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/07/2026 | 2,199 | 885,559 | 416.87 | | 22,479 | | 22,479 | | 22,135 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2506585 | | N/A | Equity/Index | CITI- | 04/02/2025 | 03/31/2026 | 1,041 | 429,027 | 426.25 | | 10,733 | | 10,733 | | 4,536 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513285 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/17/2026 | 247 | 100,015 | 415.67 | | 2,897 | | 2,897 | | 2,994 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509854 | | N/A | Equity/Index | SG- | 05/12/2025 | 05/01/2026 | 248 | 100,095 | 407.33 | | 4,221 | | 4,221 | | 4,039 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509908 | | N/A | Equity/Index | NTX- | 05/13/2025 | 03/24/2026 | 155 | 62,420 | 410.55 | | 1,884 | | 1,884 | | 1,895 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506045 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/16/2026 | 135 | 55,149 | 420.08 | | 1,658 | | 1,658 | | 877 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504751 | | N/A | Equity/Index | MS- | 03/05/2025 | 02/27/2026 | 489 | 200,314 | 422.78 | | 5,791 | | 5,791 | | 2,341 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405314 | | N/A | Equity/Index | BMO- | 08/14/2024 | 08/14/2025 | 4,119 | 1,600,000 | 400.69409999999 | 48,480 | | | 48,480 | | 35,035 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501761 | | N/A | Equity/Index | SG- | 01/28/2025 | 01/05/2026 | 248 | 99,654 | 414.13 | | 2,800 | | 2,800 | | 1,683 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503762 | | N/A | Equity/Index | SG- | 02/21/2025 | 11/25/2025 | 245 | 99,691 | 416.21 | | 2,639 | | 2,639 | | 1,016 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509714 | | N/A | Equity/Index | MS- | 05/09/2025 | 03/13/2026 | 233 | 93,974 | 409.7 | | 2,956 | | 2,956 | | 2,827 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510394 | | N/A | Equity/Index | GS- | 05/19/2025 | 09/19/2025 | 264 | 107,163 | 405.58 | | 2,384 | | 2,384 | | 1,773 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406609 | | N/A | Equity/Index | MS- | 09/26/2024 | 09/12/2025 | 1,004 | 399,963 | 376.24 | 37,395 | | | 37,395 | | 33,598 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409191 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/07/2025 | 328 | 134,349 | 416.01 | 5,330 | | | 5,330 | | 1,159 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405168 | | N/A | Equity/Index | MS- | 08/09/2024 | 08/11/2025 | 2,583 | 1,000,000 | 399.71431000000001 | 30,400 | | | 30,400 | | 23,173 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510636 | | N/A | Equity/Index | CITI- | 05/22/2025 | 05/15/2026 | 302 | 121,957 | 400.69 | | 6,562 | | 6,562 | | 6,659 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501464 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/08/2026 | 832 | 333,923 | 411.02 | | 10,849 | | 10,849 | | 7,099 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511992 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/04/2026 | 310 | 125,556 | 421.18 | | 2,964 | | 2,964 | | 2,625 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505568 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/06/2026 | 123 | 50,241 | 422.98 | | 1,297 | | 1,297 | | 607 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405128 | | N/A | Equity/Index | MS- | 08/08/2024 | 08/08/2025 | 318 | 123,063 | 378.78 | 8,463 | | | 8,463 | | 9,309 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506050 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/13/2026 | 137 | 55,966 | 408.85 | | 2,695 | | 2,695 | | 1,753 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408894 | | N/A | Equity/Index | BMO- | 11/21/2024 | 10/29/2025 | 801 | 326,896 | 418.56 | 10,541 | | | 10,541 | | 1,868 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502691 | | N/A | Equity/Index | SG- | 02/07/2025 | 01/26/2026 | 527 | 212,645 | 417.4 | | 5,829 | | 5,829 | | 3,146 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404759 | | N/A | Equity/Index | MS- | 07/26/2024 | 07/28/2025 | 3,114 | 1,200,000 | 398.01490000000001 | 38,640 | | | 38,640 | | 30,168 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505455 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/06/2026 | 1,127 | 458,531 | 424.96 | | 9,681 | | 9,681 | | 4,741 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511995 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/04/2026 | 747 | 302,550 | 419.76 | | 7,672 | | 7,672 | | 6,893 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512335 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/08/2026 | 650 | 262,984 | 418.33 | | 6,611 | | 6,611 | | 6,813 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501113 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/31/2025 | 1,590 | 636,779 | 411.92 | | 19,048 | | 19,048 | | 12,088 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512332 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/02/2026 | 353 | 142,820 | 419.09 | | 3,375 | | 3,375 | | 3,470 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502140 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/09/2026 | 248 | 99,723 | 407.52 | | 3,869 | | 3,869 | | 2,727 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405330 | | N/A | Equity/Index | SG- | 08/15/2024 | 08/15/2025 | 3,596 | 1,400,000 | 401.61450000000002 | 43,260 | | | 43,260 | | 28,213 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511817 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/01/2026 | 5,997 | 2,429,745 | 419.04 | | 63,328 | | 63,328 | | 56,227 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407742 | | N/A | Equity/Index | BMO- | 10/29/2024 | 12/01/2025 | 293 | 117,077 | 381.27 | 10,961 | | | 4,224 | | 9,441 | | | (4,997) | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410514 | | N/A | Equity/Index | SG- | 12/16/2024 | 11/21/2025 | 660 | 265,102 | 419.57 | 5,960 | | | 5,960 | | 1,828 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2512753 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/16/2026 | 248 | 100,137 | 415.52 | | 2,907 | | 2,907 | | 3,019 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409987 | | N/A | Equity/Index | BMO- | 12/06/2024 | 11/20/2025 | 3,289 | 1,337,307 | 420.09 | 37,396 | | | 37,396 | | 8,476 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513298 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/18/2026 | 598 | 242,142 | 409.61 | | 9,251 | | 9,251 | | 9,755 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509726 | | N/A | Equity/Index | MS- | 05/09/2025 | 05/01/2026 | 384 | 154,875 | 406.5 | | 6,459 | | 6,459 | | 6,341 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504500 | | N/A | Equity/Index | SG- | 03/03/2025 | 10/09/2025 | 156 | 64,303 | 418.36 | | 1,655 | | 1,655 | | 273 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408901 | | N/A | Equity/Index | BMO- | 11/21/2024 | 11/05/2025 | 5,087 | 2,076,056 | 414.16 | 83,325 | | | 83,325 | | 21,529 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509898 | | N/A | Equity/Index | NTX- | 05/13/2025 | 03/04/2026 | 149 | 60,004 | 422.33 | | 818 | | 818 | | 764 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508203 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/16/2026 | 406 | 163,269 | 413.16 | | 4,591 | | 4,591 | | 4,572 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507035 | | N/A | Equity/Index | JPM- | 04/08/2025 | 08/26/2025 | 250 | 99,210 | 401.23 | | 1,578 | | 1,578 | | 2,177 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406313 | | N/A | Equity/Index | BMO- | 09/17/2024 | 08/29/2025 | 1,003 | 399,645 | 405.37 | 14,022 | | | 14,022 | | 5,686 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507883 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/13/2026 | 4,444 | 1,785,421 | 415.98 | | 42,451 | | 42,451 | | 41,174 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503565 | | N/A | Equity/Index | SG- | 02/19/2025 | 02/13/2026 | 812 | 329,940 | 420.9 | | 9,046 | | 9,046 | | 4,120 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500679 | | N/A | Equity/Index | MS- | 01/13/2025 | 12/12/2025 | 2,007 | 793,166 | 419.94 | | 10,191 | | 10,191 | | 6,693 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408744 | | N/A | Equity/Index | BMO- | 11/19/2024 | 10/10/2025 | 544 | 220,543 | 406.54 | 10,200 | | | 10,200 | | 3,948 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507036 | | N/A | Equity/Index | JPM- | 04/08/2025 | 09/18/2025 | 585 | 232,151 | 402.94 | | 3,664 | | 3,664 | | 5,079 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507884 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/09/2026 | 1,115 | 447,962 | 415.38 | | 10,858 | | 10,858 | | 10,567 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510405 | | N/A | Equity/Index | GS- | 05/19/2025 | 05/06/2026 | 185 | 75,095 | 416.26 | | 2,274 | | 2,274 | | 1,920 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501759 | | N/A | Equity/Index | SG- | 01/28/2025 | 12/05/2025 | 320 | 128,586 | 414.73 | | 3,152 | | 3,152 | | 1,666 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501450 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/08/2026 | 320 | 128,432 | 414 | | 3,603 | | 3,603 | | 2,148 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407889 | | N/A | Equity/Index | SG- | 11/01/2024 | 10/31/2025 | 9,415 | 3,750,000 | 410.2593 | 117,000 | | | 117,000 | | 56,340 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512342 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/05/2026 | 418 | 169,119 | 416.79 | | 4,581 | | 4,581 | | 4,727 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408900 | | N/A | Equity/Index | BMO- | 11/21/2024 | 11/04/2025 | 1,136 | 463,613 | 415.07 | 17,835 | | | 17,835 | | 4,314 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407743 | | N/A | Equity/Index | BMO- | 10/29/2024 | 12/02/2025 | 357 | 142,650 | 381.27 | 13,370 | | | 5,173 | | 11,513 | | | (6,080) | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501090 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/02/2026 | 250 | 100,123 | 415.34 | | 2,535 | | 2,535 | | 1,510 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503932 | | N/A | Equity/Index | SG- | 02/24/2025 | 11/24/2025 | 65 | 26,517 | 423.35 | | 501 | | 501 | | 119 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405250 | | N/A | Equity/Index | SG- | 08/12/2024 | 08/12/2025 | 4,137 | 1,600,000 | 399.1157 | 49,600 | | | 49,600 | | 40,116 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2411454 | | N/A | Equity/Index | BMO- | 12/30/2024 | 11/26/2025 | 444 | 176,534 | 425.22 | 1,945 | | | 1,945 | | 658 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2411600 | | N/A | Equity/Index | BMO- | 12/31/2024 | 11/26/2025 | 331 | 131,735 | 417.65 | 2,304 | | | 2,304 | | 1,195 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2411370 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/21/2025 | 427 | 170,356 | 416.01 | 4,018 | | | 4,018 | | 1,740 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505748 | | N/A | Equity/Index | JPM- | 03/19/2025 | 02/13/2026 | 613 | 250,460 | 417.86 | | 7,738 | | 7,738 | | 3,803 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408510 | | N/A | Equity/Index | BMO- | 11/12/2024 | 10/24/2025 | 687 | 279,094 | 405.81 | 14,393 | | | 14,393 | | 5,868 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512329 | | N/A | Equity/Index | CITI- | 06/13/2025 | 05/20/2026 | 234 | 94,674 | 422.06 | | 1,788 | | 1,788 | | 1,830 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408741 | | N/A | Equity/Index | BMO- | 11/19/2024 | 10/09/2025 | 399 | 161,759 | 413.37 | 5,554 | | | 5,554 | | 1,370 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2411453 | | N/A | Equity/Index | BMO- | 12/30/2024 | 11/28/2025 | 282 | 112,123 | 425.88 | 1,196 | | | 1,196 | | 395 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2507597 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/30/2026 | 740 | 297,487 | 422.89 | | 4,302 | | 4,302 | | 4,246 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511999 | | N/A | Equity/Index | UBS- | 06/10/2025 | 05/29/2026 | 330 | 133,657 | 418.32 | | 3,567 | | 3,567 | | 3,244 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410168 | | N/A | Equity/Index | BMO- | 12/10/2024 | 11/28/2025 | 1,860 | 752,761 | 428.14 | 12,834 | | | 12,834 | | 1,921 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406167 | | N/A | Equity/Index | SG- | 09/13/2024 | 09/15/2025 | 1,836 | 730,000 | 409.97269999999997 | 20,878 | | | 20,878 | | 7,124 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512511 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/03/2026 | 248 | 100,123 | 417.11 | | 2,597 | | 2,597 | | 2,624 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503789 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/08/2026 | 152 | 61,849 | 411.02 | | 2,405 | | 2,405 | | 1,321 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511140 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 1,233 | 498,699 | 418.18 | | 12,983 | | 12,983 | | 12,324 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404302 | | N/A | Equity/Index | BMO- | 07/11/2024 | 07/03/2025 | 970 | 368,668 | 390.58 | 13,114 | | | 13,114 | | 15,251 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504341 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/24/2026 | 437 | 179,559 | 417.12 | | 7,114 | | 7,114 | | 3,148 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512737 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/09/2026 | 354 | 142,938 | 417.81 | | 3,625 | | 3,625 | | 3,719 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511336 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/14/2026 | 114 | 46,267 | 415.12 | | 1,461 | | 1,461 | | 1,275 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510281 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/08/2026 | 1,917 | 776,998 | 416.51 | | 22,253 | | 22,253 | | 19,766 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504746 | | N/A | Equity/Index | MS- | 03/05/2025 | 03/02/2026 | 489 | 200,314 | 425.27 | | 5,172 | | 5,172 | | 1,949 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511394 | | N/A | Equity/Index | NTX- | 06/02/2025 | 05/28/2026 | 2,830 | 1,148,697 | 420.64 | | 28,130 | | 28,130 | | 24,871 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501463 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/02/2026 | 1,475 | 591,991 | 411.11 | | 18,806 | | 18,806 | | 12,092 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503061 | | N/A | Equity/Index | MS- | 02/12/2025 | 02/06/2026 | 281 | 113,693 | 420.86 | | 2,893 | | 2,893 | | 1,364 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510630 | | N/A | Equity/Index | CITI- | 05/22/2025 | 05/19/2026 | 1,127 | 455,116 | 420.15 | | 10,019 | | 10,019 | | 9,866 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510404 | | N/A | Equity/Index | GS- | 05/19/2025 | 05/15/2026 | 1,125 | 456,660 | 417.28 | | 13,545 | | 13,545 | | 11,401 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404342 | | N/A | Equity/Index | SG- | 07/12/2024 | 07/14/2025 | 5,242 | 2,000,000 | 392.96559999999999 | 70,200 | | | 70,200 | | 72,825 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500677 | | N/A | Equity/Index | MS- | 01/13/2025 | 12/11/2025 | 1,790 | 707,408 | 420.6 | | 8,611 | | 8,611 | | 5,516 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501471 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/06/2026 | 373 | 149,704 | 404.98 | | 6,337 | | 6,337 | | 4,749 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501103 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/19/2025 | 1,402 | 561,487 | 412.54 | | 15,576 | | 15,576 | | 9,403 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512746 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/15/2026 | 248 | 100,137 | 416.54 | | 2,760 | | 2,760 | | 2,851 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508193 | | N/A | Equity/Index | JPM- | 04/22/2025 | 03/25/2026 | 310 | 124,663 | 422.31 | | 1,797 | | 1,797 | | 1,804 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512585 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/11/2026 | 248 | 100,068 | 418.42 | | 2,473 | | 2,473 | | 2,538 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504128 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/11/2026 | 139 | 56,748 | 418.19 | | 1,895 | | 1,895 | | 861 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405641 | | N/A | Equity/Index | SG- | 08/26/2024 | 08/26/2025 | 7,616 | 3,000,000 | 405.78550000000001 | 92,400 | | | 92,400 | | 39,477 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501093 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/22/2025 | 498 | 199,444 | 414.03 | | 5,194 | | 5,194 | | 2,984 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408326 | | N/A | Equity/Index | SG- | 11/08/2024 | 10/10/2025 | 1,192 | 483,785 | 412.52 | 17,463 | | | 17,463 | | 4,590 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503068 | | N/A | Equity/Index | MS- | 02/12/2025 | 02/11/2026 | 248 | 100,341 | 419.17 | | 2,833 | | 2,833 | | 1,425 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410421 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/18/2025 | 2,895 | 1,166,164 | 419.91 | 27,647 | | | 27,647 | | 7,436 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408733 | | N/A | Equity/Index | BMO- | 11/19/2024 | 10/17/2025 | 989 | 400,950 | 423.91 | 8,169 | | | 8,169 | | 850 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512732 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 248 | 100,137 | 419.36 | | 2,371 | | 2,371 | | 2,421 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501091 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/19/2025 | 250 | 100,123 | 414.03 | | 2,573 | | 2,573 | | 1,464 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2509939 | | N/A | Equity/Index | CITI- | 05/13/2025 | 05/13/2026 | 1,242 | 500,000 | 418.8184 | | 11,700 | | 11,700 | | 11,485 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507025 | | N/A | Equity/Index | JPM- | 04/08/2025 | 09/18/2025 | 250 | 99,210 | 411.55 | | 594 | | 594 | | 820 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508592 | | N/A | Equity/Index | CITI- | 04/25/2025 | 05/29/2026 | 309 | 124,141 | 398.66 | | 7,033 | | 5,896 | | 7,505 | | | (1,137) | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511004 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/21/2026 | 550 | 222,921 | 414.56 | | 7,263 | | 7,263 | | 6,301 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406127 | | N/A | Equity/Index | BMO- | 09/11/2024 | 09/04/2025 | 6,236 | 2,465,527 | 407.96 | 70,030 | | | 70,030 | | 26,354 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512739 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/09/2026 | 248 | 100,137 | 417.62 | | 2,564 | | 2,564 | | 2,633 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408956 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/14/2025 | 1,042 | 426,209 | 412.99 | 19,162 | | | 19,162 | | 5,386 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506056 | | N/A | Equity/Index | BMO- | 03/24/2025 | 01/08/2026 | 133 | 54,332 | 403.08 | | 2,833 | | 2,833 | | 1,903 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502489 | | N/A | Equity/Index | BMO- | 02/05/2025 | 01/30/2026 | 1,774 | 716,093 | 420.2 | | 17,208 | | 17,208 | | 8,663 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507877 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/10/2026 | 260 | 104,458 | 416.98 | | 2,321 | | 2,321 | | 2,241 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409175 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/07/2025 | 739 | 302,694 | 423.11 | 8,809 | | | 8,809 | | 1,077 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502689 | | N/A | Equity/Index | SG- | 02/07/2025 | 01/23/2026 | 933 | 376,466 | 417.4 | | 10,235 | | 10,235 | | 5,466 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408128 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/20/2025 | 250 | 100,038 | 418.23 | 2,238 | | | 2,238 | | 534 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510999 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/22/2026 | 533 | 216,030 | 418.18 | | 5,921 | | 5,921 | | 5,270 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405881 | | N/A | Equity/Index | BMO- | 08/30/2024 | 08/04/2025 | 699 | 277,391 | 401.22 | 11,401 | | | 11,401 | | 5,167 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502693 | | N/A | Equity/Index | SG- | 02/07/2025 | 01/26/2026 | 862 | 347,817 | 416.4 | | 9,999 | | 9,999 | | 5,563 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500880 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/26/2025 | 4,234 | 1,683,819 | 415.92 | | 34,168 | | 34,168 | | 23,221 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512017 | | N/A | Equity/Index | UBS- | 06/10/2025 | 05/29/2026 | 757 | 306,600 | 398.66 | | 18,335 | | 18,335 | | 18,254 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408131 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/16/2025 | 336 | 134,450 | 411.43 | 4,126 | | | 4,126 | | 1,562 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507692 | | N/A | Equity/Index | MS- | 04/15/2025 | 04/02/2026 | 4,180 | 1,679,315 | 417.41 | | 34,790 | | 34,790 | | 33,828 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506379 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/20/2026 | 363 | 148,678 | 413.04 | | 6,316 | | 6,316 | | 3,721 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501088 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/08/2025 | 250 | 100,123 | 413.69 | | 2,503 | | 2,503 | | 1,397 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503339 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/09/2026 | 560 | 226,638 | 417.62 | | 6,608 | | 6,608 | | 3,579 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500151 | | N/A | Equity/Index | SG- | 01/03/2025 | 12/03/2025 | 504 | 200,663 | 424.82 | | 2,676 | | 2,676 | | 870 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502989 | | N/A | Equity/Index | SG- | 02/11/2025 | 02/05/2026 | 525 | 212,641 | 414.76 | | 7,229 | | 7,229 | | 4,044 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409197 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/04/2025 | 487 | 199,475 | 412.09 | 9,170 | | | 9,170 | | 2,524 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406604 | | N/A | Equity/Index | MS- | 09/26/2024 | 08/29/2025 | 627 | 249,778 | 377.93 | 22,078 | | | 22,078 | | 19,530 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509902 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/09/2026 | 171 | 68,863 | 418.39 | | 1,441 | | 1,441 | | 1,401 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406257 | | N/A | Equity/Index | MS- | 09/16/2024 | 09/16/2025 | 8,518 | 3,400,000 | 411.71291000000002 | 95,880 | | | 95,880 | | 26,514 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506584 | | N/A | Equity/Index | CITI- | 04/02/2025 | 03/27/2026 | 2,368 | 975,924 | 425.96 | | 24,509 | | 24,509 | | 10,350 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509092 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/22/2026 | 248 | 100,063 | 415.6 | | 2,686 | | 2,686 | | 2,536 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408957 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/14/2025 | 1,438 | 588,185 | 414.86 | 24,532 | | | 24,532 | | 6,171 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407890 | | N/A | Equity/Index | SG- | 11/01/2024 | 11/03/2025 | 3,515 | 1,400,000 | 410.2593 | 44,100 | | | 44,100 | | 21,535 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505575 | | N/A | Equity/Index | MS- | 03/17/2025 | 02/20/2026 | 263 | 107,425 | 419.74 | | 3,109 | | 3,109 | | 1,528 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2506374 | | N/A | Equity/Index | BMO | 03/28/2025 | 03/20/2026 | 4,344 | 1,779,216 | 420.6 | | 54,430 | | 54,430 | | 27,801 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2407295 | | N/A | Equity/Index | SG | 10/17/2024 | 08/21/2025 | 1,323 | 534,664 | 403.9 | 24,383 | | | 24,383 | | 8,189 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2406843 | | N/A | Equity/Index | SG | 10/04/2024 | 10/03/2025 | 10,514 | 4,200,000 | 411.443800000000001 | 126,420 | | | 126,420 | | 42,415 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506046 | | N/A | Equity/Index | BMO | 03/24/2025 | 03/12/2026 | 254 | 103,762 | 418.38 | | 3,332 | | 3,332 | | 1,821 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507593 | | N/A | Equity/Index | MS | 04/14/2025 | 03/31/2026 | 2,954 | 1,187,538 | 425.22 | | 14,575 | | 14,575 | | 14,343 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509716 | | N/A | Equity/Index | MS | 05/09/2025 | 04/08/2026 | 193 | 77,841 | 408.75 | | 2,764 | | 2,764 | | 2,670 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410236 | | N/A | Equity/Index | BMO | 12/11/2024 | 11/26/2025 | 1,080 | 435,726 | 425.22 | 8,143 | | | 8,143 | | 1,601 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504893 | | N/A | Equity/Index | SG | 03/07/2025 | 02/27/2026 | 312 | 127,961 | 421.16 | | 4,019 | | 4,019 | | 1,697 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502367 | | N/A | Equity/Index | BMO | 02/04/2025 | 01/20/2026 | 1,424 | 572,804 | 415.51 | | 15,977 | | 15,977 | | 9,112 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503773 | | N/A | Equity/Index | SG | 02/21/2025 | 02/04/2026 | 267 | 108,642 | 417.33 | | 3,458 | | 3,458 | | 1,693 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410521 | | N/A | Equity/Index | SG | 12/16/2024 | 11/17/2025 | 982 | 394,440 | 413.97 | 11,499 | | | 11,499 | | 4,735 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409309 | | N/A | Equity/Index | BMO | 11/27/2024 | 11/14/2025 | 1,108 | 455,920 | 420.93 | 16,210 | | | 16,210 | | 2,389 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500678 | | N/A | Equity/Index | MS | 01/13/2025 | 12/12/2025 | 345 | 136,344 | 420.39 | | 1,696 | | 1,696 | | 1,098 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502687 | | N/A | Equity/Index | SG | 02/07/2025 | 01/29/2026 | 248 | 100,068 | 418.29 | | 2,661 | | 2,661 | | 1,406 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504502 | | N/A | Equity/Index | SG | 03/03/2025 | 10/08/2025 | 170 | 70,074 | 416.91 | | 1,943 | | 1,943 | | 360 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408896 | | N/A | Equity/Index | BMO | 11/21/2024 | 11/05/2025 | 755 | 308,123 | 417.16 | 10,857 | | | 10,857 | | 2,288 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507030 | | N/A | Equity/Index | JPM | 04/08/2025 | 09/19/2025 | 376 | 149,212 | 405.6 | | 1,852 | | 1,852 | | 2,538 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504046 | | N/A | Equity/Index | BOA | 02/25/2025 | 02/20/2026 | 916 | 375,368 | 422.79 | | 11,031 | | 11,031 | | 4,178 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511400 | | N/A | Equity/Index | NTX | 06/02/2025 | 05/28/2026 | 246 | 99,851 | 413.04 | | 3,550 | | 3,550 | | 3,107 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408322 | | N/A | Equity/Index | SG | 11/08/2024 | 10/29/2025 | 3,428 | 1,391,288 | 413.57 | 50,529 | | | 50,529 | | 14,408 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501760 | | N/A | Equity/Index | SG | 01/28/2025 | 01/02/2026 | 248 | 99,654 | 414.01 | | 2,792 | | 2,792 | | 1,668 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511330 | | N/A | Equity/Index | UBS | 05/30/2025 | 05/01/2026 | 131 | 53,166 | 417.6 | | 1,431 | | 1,431 | | 1,211 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2411373 | | N/A | Equity/Index | SG | 12/27/2024 | 11/07/2025 | 336 | 134,051 | 409.93 | 4,029 | | | 4,029 | | 2,186 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504050 | | N/A | Equity/Index | BOA | 02/25/2025 | 02/23/2026 | 1,692 | 693,365 | 420.12 | | 23,139 | | 23,139 | | 10,213 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405898 | | N/A | Equity/Index | SG | 09/03/2024 | 08/20/2025 | 1,860 | 738,532 | 403.14 | 28,625 | | | 28,625 | | 13,018 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508784 | | N/A | Equity/Index | MS | 04/29/2025 | 04/21/2026 | 1,725 | 694,727 | 415.68 | | 17,239 | | 17,239 | | 16,847 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408739 | | N/A | Equity/Index | BMO | 11/19/2024 | 10/13/2025 | 277 | 112,299 | 414.62 | 3,690 | | | 3,690 | | 857 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512877 | | N/A | Equity/Index | UBS | 06/23/2025 | 06/11/2026 | 466 | 188,954 | 419.18 | | 4,781 | | 4,781 | | 4,567 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2406500 | | N/A | Equity/Index | MS | 09/24/2024 | 09/24/2025 | 4,905 | 1,953,637 | 411.005769999998 | 53,334 | | | 53,334 | | 18,720 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2404303 | | N/A | Equity/Index | BMO | 07/11/2024 | 07/03/2025 | 798 | 303,296 | 378.7 | 17,684 | | | 17,684 | | 22,019 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502371 | | N/A | Equity/Index | BMO | 02/04/2025 | 01/16/2026 | 745 | 299,676 | 409.5 | | 10,966 | | 10,966 | | 7,389 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2411452 | | N/A | Equity/Index | BMO | 12/30/2024 | 11/28/2025 | 2,609 | 1,037,338 | 426.08 | 10,958 | | | 10,958 | | 3,562 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500875 | | N/A | Equity/Index | BMO | 01/15/2025 | 12/15/2025 | 251 | 99,820 | 416.57 | | 1,850 | | 1,850 | | 1,195 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512895 | | N/A | Equity/Index | UBS | 06/23/2025 | 06/08/2026 | 371 | 150,433 | 400.73 | | 8,277 | | 8,277 | | 8,443 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2506588 | | N/A | Equity/Index | CITI- | 04/02/2025 | 04/02/2026 | 4,999 | 2,060,238 | 425.81 | | 53,339 | | 53,339 | | 23,070 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508588 | | N/A | Equity/Index | CITI- | 04/25/2025 | 04/02/2026 | 1,111 | 446,344 | 397.73 | | 23,675 | | 23,675 | | 25,252 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505576 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/11/2026 | 3,872 | 1,581,557 | 420.3 | | 47,496 | | 47,496 | | 24,099 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504123 | | N/A | Equity/Index | SG- | 02/26/2025 | 12/10/2025 | 147 | 60,014 | 418.87 | | 1,588 | | 1,588 | | 536 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408818 | | N/A | Equity/Index | BMO- | 11/20/2024 | 10/29/2025 | 797 | 323,486 | 418.56 | 9,452 | | | 9,452 | | 1,858 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502798 | | N/A | Equity/Index | SG- | 02/10/2025 | 01/26/2026 | 510 | 206,147 | 408.37 | | 8,604 | | 8,604 | | 5,940 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511328 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/27/2026 | 593 | 240,669 | 421.52 | | 5,811 | | 5,811 | | 4,739 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510504 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/18/2026 | 809 | 328,316 | 418.49 | | 9,328 | | 9,328 | | 7,530 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410237 | | N/A | Equity/Index | BMO- | 12/11/2024 | 12/03/2025 | 1,552 | 626,154 | 425.84 | 11,593 | | | 11,593 | | 2,357 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512991 | | N/A | Equity/Index | UBS- | 06/24/2025 | 05/07/2026 | 127 | 51,529 | 418.22 | | 1,227 | | 1,227 | | 1,153 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503066 | | N/A | Equity/Index | MS- | 02/12/2025 | 02/06/2026 | 1,316 | 532,454 | 419.64 | | 14,419 | | 14,419 | | 7,055 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2404678 | | N/A | Equity/Index | BMO- | 07/23/2024 | 07/18/2025 | 806 | 309,020 | 394.79052999999999 | 10,696 | | | 10,696 | | 9,926 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408737 | | N/A | Equity/Index | BMO- | 11/19/2024 | 10/10/2025 | 295 | 119,596 | 419.63 | 3,003 | | | 3,003 | | 433 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410171 | | N/A | Equity/Index | BMO- | 12/10/2024 | 11/28/2025 | 1,853 | 749,928 | 426.08 | 14,435 | | | 14,435 | | 2,530 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405742 | | N/A | Equity/Index | SG- | 08/29/2024 | 08/29/2025 | 3,416 | 1,350,000 | 407.045700000001 | 42,120 | | | 42,120 | | 15,604 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507895 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/08/2026 | 1,165 | 468,050 | 412.71 | | 13,061 | | 13,061 | | 12,940 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2406931 | | N/A | Equity/Index | BMO- | 10/07/2024 | 11/10/2025 | 1,090 | 432,425 | 375.83 | 42,837 | | | 14,207 | | 39,876 | | | (19,481) | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507217 | | N/A | Equity/Index | MS- | 04/10/2025 | 07/25/2025 | 327 | 130,692 | 398.79 | | 2,588 | | 2,588 | | 2,886 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502360 | | N/A | Equity/Index | BMO- | 02/04/2025 | 01/16/2026 | 1,600 | 643,600 | 418.51 | | 15,088 | | 15,088 | | 8,165 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508284 | | N/A | Equity/Index | MS- | 04/23/2025 | 04/17/2026 | 788 | 316,831 | 417.83 | | 6,811 | | 6,811 | | 6,628 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405689 | | N/A | Equity/Index | BOA- | 08/27/2024 | 07/31/2025 | 981 | 386,749 | 394.21 | 18,742 | | | 18,742 | | 13,436 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508192 | | N/A | Equity/Index | JPM- | 04/22/2025 | 03/26/2026 | 271 | 108,980 | 422.86 | | 1,518 | | 1,518 | | 1,523 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512592 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/11/2026 | 484 | 195,294 | 413.77 | | 6,055 | | 6,055 | | 6,349 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506244 | | N/A | Equity/Index | BMO- | 03/27/2025 | 02/27/2026 | 303 | 124,333 | 421.16 | | 3,578 | | 3,578 | | 1,648 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502135 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/14/2026 | 428 | 172,103 | 412.55 | | 5,384 | | 5,384 | | 3,357 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512009 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/02/2026 | 264 | 106,925 | 410.69 | | 4,092 | | 4,092 | | 3,926 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501449 | | N/A | Equity/Index | BMO- | 01/24/2025 | 12/26/2025 | 961 | 385,697 | 412.92 | | 10,936 | | 10,936 | | 6,513 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500881 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/24/2025 | 347 | 137,998 | 415.63 | | 2,804 | | 2,804 | | 1,923 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405419 | | N/A | Equity/Index | BMO- | 08/19/2024 | 08/15/2025 | 1,278 | 499,800 | 401.85 | 16,167 | | | 16,167 | | 9,682 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507889 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/13/2026 | 249 | 100,038 | 414.52 | | 2,580 | | 2,580 | | 2,527 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2411368 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/12/2025 | 251 | 100,139 | 415.88 | 2,292 | | | 2,292 | | 949 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507356 | | N/A | Equity/Index | CITI- | 04/11/2025 | 08/26/2025 | 250 | 100,235 | 401.24 | | 2,185 | | 2,185 | | 2,188 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405127 | | N/A | Equity/Index | MS- | 08/08/2024 | 08/11/2025 | 621 | 240,321 | 379.8 | 16,070 | | | 16,070 | | 17,612 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501100 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/02/2026 | 1,369 | 548,271 | 414.06 | | 14,813 | | 14,813 | | 8,795 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2500800 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/12/2025 | 506 | 200,720 | 412.89 | | 4,460 | | 4,460 | | 3,256 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507032 | | N/A | Equity/Index | JPM- | 04/08/2025 | 09/19/2025 | 250 | 99,210 | 403.61 | | 1,492 | | 1,492 | | 2,062 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512584 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/09/2026 | 785 | 316,748 | 418.62 | | 7,693 | | 7,693 | | 7,877 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503791 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/18/2026 | 309 | 125,732 | 411.55 | | 5,309 | | 5,309 | | 3,289 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408742 | | N/A | Equity/Index | BMO- | 11/19/2024 | 10/17/2025 | 482 | 195,408 | 412.21 | 7,249 | | | 7,249 | | 2,078 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502987 | | N/A | Equity/Index | SG- | 02/11/2025 | 01/23/2026 | 938 | 379,918 | 415.86 | | 11,819 | | 11,819 | | 6,198 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501223 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/19/2025 | 250 | 100,575 | 411.94 | | 3,123 | | 3,123 | | 1,770 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510278 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/08/2026 | 579 | 234,680 | 417.44 | | 6,415 | | 6,415 | | 5,663 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512336 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/05/2026 | 1,046 | 423,201 | 417.63 | | 11,077 | | 11,077 | | 11,306 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407607 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/27/2025 | 5,252 | 2,100,000 | 413.80340000000001 | 59,850 | | | 59,850 | | 21,080 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500877 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/26/2025 | 716 | 284,746 | 416.74 | | 5,499 | | 5,499 | | 3,656 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505589 | | N/A | Equity/Index | MS- | 03/17/2025 | 02/10/2026 | 124 | 50,649 | 407.26 | | 2,467 | | 2,467 | | 1,548 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407826 | | N/A | Equity/Index | BMO- | 10/30/2024 | 10/13/2025 | 1,319 | 527,468 | 414.62 | 13,770 | | | 13,770 | | 4,081 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512740 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 248 | 100,137 | 417.84 | | 2,562 | | 2,562 | | 2,638 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502143 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/02/2026 | 356 | 143,151 | 404.1 | | 6,312 | | 6,312 | | 4,698 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512878 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/09/2026 | 371 | 150,433 | 417.68 | | 4,074 | | 4,074 | | 3,926 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503943 | | N/A | Equity/Index | SG- | 02/24/2025 | 01/07/2026 | 114 | 46,507 | 409.69 | | 1,985 | | 1,985 | | 1,137 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512004 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/03/2026 | 247 | 100,040 | 417.11 | | 2,878 | | 2,878 | | 2,644 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507219 | | N/A | Equity/Index | MS- | 04/10/2025 | 07/11/2025 | 355 | 141,883 | 396.97 | | 3,051 | | 3,051 | | 3,474 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510629 | | N/A | Equity/Index | CITI- | 05/22/2025 | 03/25/2026 | 323 | 130,437 | 422.35 | | 1,902 | | 1,902 | | 1,849 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501469 | | N/A | Equity/Index | BMO- | 01/24/2025 | 12/23/2025 | 279 | 111,977 | 406.25 | | 4,316 | | 4,316 | | 3,099 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406732 | | N/A | Equity/Index | SG- | 10/01/2024 | 10/01/2025 | 5,944 | 2,377,612 | 412.75099999999998 | 66,573 | | | 66,573 | | 19,901 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507376 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/24/2026 | 344 | 137,923 | 396.23 | | 7,489 | | 7,489 | | 8,110 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509086 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/24/2026 | 1,033 | 416,795 | 417.82 | | 10,041 | | 10,041 | | 9,347 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513436 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/26/2026 | 567 | 230,293 | 401.84 | | 12,616 | | 12,616 | | 12,804 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501462 | | N/A | Equity/Index | BMO- | 01/24/2025 | 12/18/2025 | 412 | 165,356 | 410.07 | | 5,257 | | 5,257 | | 3,388 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501097 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/26/2025 | 403 | 161,397 | 413.74 | | 4,312 | | 4,312 | | 2,549 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510411 | | N/A | Equity/Index | GS- | 05/19/2025 | 04/17/2026 | 170 | 69,006 | 407.79 | | 2,893 | | 2,893 | | 2,580 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507879 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/06/2026 | 1,091 | 438,320 | 416.41 | | 9,877 | | 9,877 | | 9,531 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404301 | | N/A | Equity/Index | BMO- | 07/11/2024 | 07/07/2025 | 3,009 | 1,143,631 | 391.08 | 40,411 | | | 40,411 | | 46,424 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506589 | | N/A | Equity/Index | CITI- | 04/02/2025 | 03/06/2026 | 243 | 100,148 | 423.18 | | 2,707 | | 2,707 | | 1,154 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500051 | | N/A | Equity/Index | BMO- | 01/02/2025 | 12/02/2025 | 251 | 99,700 | 426.21 | | 946 | | 946 | | 358 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508205 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/10/2026 | 548 | 220,373 | 409.85 | | 7,221 | | 7,221 | | 7,267 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2500883 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/17/2025 | 2,558 | 1,017,291 | 414.83 | | 21,078 | | 21,078 | | 14,447 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509724 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/14/2026 | 354 | 142,775 | 406.03 | | 5,827 | | 5,827 | | 5,703 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507354 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/18/2026 | 582 | 233,347 | 421.43 | | 3,143 | | 3,143 | | 3,433 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513417 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/26/2026 | 432 | 175,461 | 416.2 | | 5,374 | | 5,374 | | 5,247 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408955 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/13/2025 | 1,559 | 637,678 | 423.77 | 17,835 | | | 17,835 | | 2,287 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506044 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/11/2026 | 126 | 51,472 | 420.3 | | 1,504 | | 1,504 | | 784 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503939 | | N/A | Equity/Index | SG- | 02/24/2025 | 12/12/2025 | 70 | 28,557 | 411.76 | | 1,043 | | 1,043 | | 494 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512734 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 248 | 100,137 | 418.98 | | 2,418 | | 2,418 | | 2,474 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508199 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/10/2026 | 669 | 269,032 | 413.97 | | 7,103 | | 7,103 | | 7,051 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409199 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/07/2025 | 358 | 146,637 | 409.93 | 7,364 | | | 7,364 | | 2,330 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410174 | | N/A | Equity/Index | BMO- | 12/10/2024 | 11/13/2025 | 618 | 250,111 | 423.22 | 5,321 | | | 5,321 | | 977 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405690 | | N/A | Equity/Index | BOA- | 08/27/2024 | 07/09/2025 | 1,831 | 721,853 | 388.81 | 41,029 | | | 41,029 | | 32,589 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512736 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 248 | 100,137 | 418.16 | | 2,522 | | 2,522 | | 2,591 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502373 | | N/A | Equity/Index | BMO- | 02/04/2025 | 01/02/2026 | 343 | 137,972 | 404.1 | | 6,112 | | 6,112 | | 4,534 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504047 | | N/A | Equity/Index | BOA- | 02/25/2025 | 02/20/2026 | 2,103 | 861,788 | 421.14 | | 27,279 | | 27,279 | | 10,958 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511998 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/03/2026 | 247 | 100,040 | 419.19 | | 2,598 | | 2,598 | | 2,347 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2404462 | | N/A | Equity/Index | SG- | 07/16/2024 | 07/16/2025 | 4,300 | 1,650,000 | 396.23669999999998 | 55,110 | | | 55,110 | | 46,211 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504342 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/17/2026 | 108 | 44,376 | 414.83 | | 1,892 | | 1,892 | | 880 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512757 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 329 | 132,844 | 414.7 | | 3,958 | | 3,958 | | 4,137 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508781 | | N/A | Equity/Index | MS- | 04/29/2025 | 04/22/2026 | 249 | 100,282 | 418.27 | | 2,154 | | 2,154 | | 2,072 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505461 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/05/2026 | 254 | 103,342 | 422.95 | | 2,423 | | 2,423 | | 1,248 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513306 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/18/2026 | 770 | 311,788 | 402.41 | | 15,854 | | 15,854 | | 16,812 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408130 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/20/2025 | 1,063 | 425,359 | 412.78 | 12,395 | | | 12,395 | | 4,438 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502144 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/02/2026 | 546 | 219,552 | 403.17 | | 10,052 | | 10,052 | | 7,605 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501448 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/05/2026 | 249 | 99,936 | 414.26 | | 2,732 | | 2,732 | | 1,602 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409250 | | N/A | Equity/Index | BMO- | 11/26/2024 | 10/03/2025 | 610 | 250,612 | 408.94 | 12,676 | | | 12,676 | | 3,189 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512747 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 248 | 100,137 | 416.2 | | 2,778 | | 2,778 | | 2,884 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2407908 | | N/A | Equity/Index | BMO- | 11/01/2024 | 10/23/2025 | 1,500 | 597,465 | 408.92 | 19,680 | | | 19,680 | | 9,473 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501108 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/19/2025 | 250 | 100,123 | 411.94 | | 2,863 | | 2,863 | | 1,766 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510409 | | N/A | Equity/Index | GS- | 05/19/2025 | 04/30/2026 | 165 | 66,977 | 409.37 | | 2,713 | | 2,713 | | 2,407 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504125 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/20/2026 | 627 | 255,979 | 420.12 | | 8,063 | | 8,063 | | 3,538 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510285 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/14/2026 | 1,269 | 514,351 | 415.12 | | 16,032 | | 16,032 | | 14,426 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408950 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/11/2025 | 737 | 301,455 | 414.82 | 12,507 | | | 12,507 | | 3,086 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501460 | | N/A | Equity/Index | BMO- | 01/24/2025 | 12/24/2025 | 249 | 99,936 | 410.88 | | 3,115 | | 3,115 | | 1,982 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2509358 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/30/2026 | 423 | 170,786 | 415.42 | | 5,059 | | 5,059 | | 4,716 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512992 | | N/A | Equity/Index | UBS- | 06/24/2025 | 05/07/2026 | 128 | 51,935 | 416.87 | | 1,327 | | 1,327 | | 1,262 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510393 | | N/A | Equity/Index | GS- | 05/19/2025 | 10/09/2025 | 155 | 62,918 | 418.36 | | 533 | | 533 | | 271 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504338 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/24/2026 | 1,537 | 631,538 | 421.22 | | 21,088 | | 21,088 | | 8,165 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405882 | | N/A | Equity/Index | BMO- | 08/30/2024 | 08/22/2025 | 1,164 | 461,922 | 403.05 | 18,286 | | | 18,286 | | 8,180 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503795 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/13/2026 | 491 | 199,788 | 407.14 | | 9,884 | | 9,884 | | 6,514 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507891 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/02/2026 | 249 | 100,038 | 413.4 | | 2,637 | | 2,637 | | 2,611 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502363 | | N/A | Equity/Index | BMO- | 02/04/2025 | 01/16/2026 | 1,936 | 778,756 | 416.51 | | 20,328 | | 20,328 | | 11,648 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509478 | | N/A | Equity/Index | MS- | 05/08/2025 | 04/28/2026 | 248 | 100,043 | 416.31 | | 2,592 | | 2,592 | | 2,397 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505468 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/06/2026 | 783 | 318,571 | 411.89 | | 12,724 | | 12,724 | | 8,157 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511393 | | N/A | Equity/Index | NTX- | 06/02/2025 | 05/20/2026 | 178 | 72,250 | 422.06 | | 1,591 | | 1,591 | | 1,390 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505570 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/11/2026 | 1,517 | 619,634 | 423.35 | | 15,986 | | 15,986 | | 7,506 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405883 | | N/A | Equity/Index | BMO- | 08/30/2024 | 08/22/2025 | 1,043 | 413,904 | 400.1 | 18,534 | | | 18,534 | | 9,937 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513307 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/05/2026 | 247 | 100,015 | 399.28 | | 5,560 | | 5,560 | | 5,900 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512590 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/11/2026 | 259 | 104,507 | 416.82 | | 2,800 | | 2,800 | | 2,897 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513424 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/26/2026 | 432 | 175,461 | 414.5 | | 5,806 | | 5,806 | | 5,716 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408220 | | N/A | Equity/Index | BMO- | 11/07/2024 | 10/17/2025 | 629 | 254,034 | 418.27 | 6,611 | | | 6,611 | | 1,274 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502368 | | N/A | Equity/Index | BMO- | 02/04/2025 | 01/14/2026 | 342 | 137,570 | 411.56 | | 4,549 | | 4,549 | | 2,895 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503348 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/06/2026 | 621 | 251,325 | 408.56 | | 10,979 | | 10,979 | | 7,147 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503340 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/09/2026 | 247 | 99,963 | 417.49 | | 2,932 | | 2,932 | | 1,594 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507614 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/27/2026 | 1,339 | 538,291 | 399.81 | | 26,625 | | 26,625 | | 27,323 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512761 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 792 | 319,794 | 408.64 | | 12,490 | | 12,490 | | 13,284 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508288 | | N/A | Equity/Index | MS- | 04/23/2025 | 04/17/2026 | 542 | 217,922 | 413.81 | | 5,874 | | 5,874 | | 5,859 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510412 | | N/A | Equity/Index | GS- | 05/19/2025 | 04/28/2026 | 191 | 77,531 | 408.16 | | 3,285 | | 3,285 | | 2,936 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512349 | | N/A | Equity/Index | CITI- | 06/13/2025 | 05/29/2026 | 350 | 141,607 | 411.39 | | 4,890 | | 4,890 | | 5,081 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407206 | | N/A | Equity/Index | BMO- | 10/14/2024 | 09/12/2025 | 2,506 | 1,008,640 | 413.43 | 29,395 | | | 29,395 | | 5,660 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409196 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/06/2025 | 244 | 99,942 | 413.53 | 4,370 | | | 4,370 | | 1,113 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502980 | | N/A | Equity/Index | SG- | 02/11/2025 | 02/04/2026 | 1,927 | 780,493 | 418.34 | | 22,488 | | 22,488 | | 11,306 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510632 | | N/A | Equity/Index | CITI- | 05/22/2025 | 04/14/2026 | 618 | 249,567 | 406.03 | | 10,080 | | 10,080 | | 10,204 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507878 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/02/2026 | 249 | 100,038 | 416.08 | | 2,267 | | 2,267 | | 2,204 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500050 | | N/A | Equity/Index | BMO- | 01/02/2025 | 12/02/2025 | 367 | 145,776 | 427.11 | | 1,299 | | 1,299 | | 466 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408946 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/07/2025 | 9,500 | 3,885,785 | 420.07 | 126,635 | | | 126,635 | | 20,724 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510520 | | N/A | Equity/Index | UBS- | 05/20/2025 | 03/27/2026 | 246 | 99,834 | 398.94 | | 5,621 | | 5,621 | | 5,238 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507218 | | N/A | Equity/Index | MS- | 04/10/2025 | 08/26/2025 | 250 | 99,918 | 401.24 | | 1,925 | | 1,925 | | 2,138 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2508777 | | N/A | Equity/Index | MS- | 04/29/2025 | 03/31/2026 | 261 | 105,115 | 425.22 | | 1,274 | | 1,274 | | 1,267 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509703 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/01/2026 | 192 | 77,437 | 425.25 | | 1,014 | | 1,014 | | 936 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503937 | | N/A | Equity/Index | SG- | 02/24/2025 | 01/20/2026 | 63 | 25,701 | 415.51 | | 886 | | 886 | | 420 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512008 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/03/2026 | 377 | 152,693 | 411.7 | | 5,614 | | 5,614 | | 5,353 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503441 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/11/2026 | 247 | 100,151 | 419.17 | | 2,818 | | 2,818 | | 1,419 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507687 | | N/A | Equity/Index | MS- | 04/15/2025 | 04/02/2026 | 1,331 | 534,729 | 425.52 | | 6,411 | | 6,411 | | 6,396 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504884 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/27/2026 | 717 | 294,063 | 427.33 | | 6,941 | | 6,941 | | 2,337 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2404682 | | N/A | Equity/Index | BMO- | 07/23/2024 | 07/18/2025 | 1,732 | 664,049 | 399.02857999999998 | 18,671 | | | 18,671 | | 14,222 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2406608 | | N/A | Equity/Index | MS- | 09/26/2024 | 09/02/2025 | 1,129 | 449,760 | 376.05 | 41,848 | | | 41,848 | | 37,404 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500297 | | N/A | Equity/Index | BMO- | 01/06/2025 | 12/05/2025 | 502 | 198,677 | 416.77 | | 3,318 | | 3,318 | | 2,155 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512748 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/16/2026 | 597 | 241,057 | 416.5 | | 6,680 | | 6,680 | | 6,903 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509272 | | N/A | Equity/Index | NTX- | 05/06/2025 | 05/01/2026 | 248 | 99,984 | 420.81 | | 2,037 | | 2,037 | | 2,000 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512600 | | N/A | Equity/Index | UBS- | 06/18/2025 | 04/24/2026 | 516 | 208,206 | 395.21 | | 12,260 | | 12,260 | | 13,246 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503345 | | N/A | Equity/Index | BMO- | 02/14/2025 | 01/26/2026 | 263 | 106,439 | 412.39 | | 3,764 | | 3,764 | | 2,225 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510628 | | N/A | Equity/Index | CITI- | 05/22/2025 | 03/02/2026 | 201 | 81,170 | 424.24 | | 882 | | 882 | | 838 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405536 | | N/A | Equity/Index | MS- | 08/22/2024 | 08/21/2025 | 1,303 | 511,232 | 403.9 | 15,756 | | | 15,756 | | 7,841 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513302 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/18/2026 | 435 | 176,140 | 403.38 | | 8,639 | | 8,639 | | 9,160 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408734 | | N/A | Equity/Index | BMO- | 11/19/2024 | 10/16/2025 | 908 | 368,112 | 423.62 | 7,609 | | | 7,609 | | 800 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408958 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/14/2025 | 1,167 | 477,338 | 418.91 | 16,781 | | | 16,781 | | 3,210 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501758 | | N/A | Equity/Index | SG- | 01/28/2025 | 12/05/2025 | 251 | 100,859 | 416.77 | | 2,221 | | 2,221 | | 1,078 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500799 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/15/2025 | 253 | 100,360 | 416.57 | | 1,807 | | 1,807 | | 1,204 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409198 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/07/2025 | 303 | 124,109 | 411.95 | 5,781 | | | 5,781 | | 1,633 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504504 | | N/A | Equity/Index | SG- | 03/03/2025 | 02/25/2026 | 185 | 76,257 | 419.01 | | 2,945 | | 2,945 | | 1,169 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502370 | | N/A | Equity/Index | BMO- | 02/04/2025 | 01/16/2026 | 248 | 99,758 | 410.59 | | 3,472 | | 3,472 | | 2,278 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503776 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/12/2026 | 478 | 194,498 | 417.75 | | 6,228 | | 6,228 | | 3,078 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503347 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/06/2026 | 361 | 146,100 | 409.55 | | 6,141 | | 6,141 | | 3,905 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2406601 | | N/A | Equity/Index | MS- | 09/26/2024 | 08/06/2025 | 2,007 | 799,529 | 397.26 | 36,564 | | | 36,564 | | 22,020 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505454 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/06/2026 | 1,674 | 681,084 | 426.54 | | 13,141 | | 13,141 | | 6,170 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2404177 | | N/A | Equity/Index | SG- | 07/08/2024 | 07/08/2025 | 7,700 | 2,900,000 | 389.03809999999999 | 97,730 | | | 97,730 | | 134,886 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410520 | | N/A | Equity/Index | SG- | 12/16/2024 | 11/14/2025 | 958 | 384,800 | 414.86 | 10,653 | | | 10,653 | | 4,111 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405685 | | N/A | Equity/Index | BOA- | 08/27/2024 | 08/19/2025 | 952 | 375,316 | 400.55 | 14,656 | | | 14,656 | | 8,635 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405687 | | N/A | Equity/Index | BOA- | 08/27/2024 | 07/28/2025 | 825 | 325,248 | 396.47 | 14,300 | | | 14,300 | | 9,338 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500874 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/17/2025 | 605 | 240,602 | 416.83 | | 4,417 | | 4,417 | | 2,858 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2505581 | | N/A | Equity/Index | MS- | 03/17/2025 | 02/27/2026 | 272 | 111,101 | 413.36 | | 4,410 | | 4,410 | | 2,477 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508200 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/10/2026 | 250 | 100,535 | 413.77 | | 2,682 | | 2,682 | | 2,666 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503442 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/12/2026 | 247 | 100,151 | 419.04 | | 2,845 | | 2,845 | | 1,442 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502795 | | N/A | Equity/Index | SG- | 02/10/2025 | 01/23/2026 | 263 | 106,307 | 410.38 | | 4,055 | | 4,055 | | 2,564 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510638 | | N/A | Equity/Index | CITI- | 05/22/2025 | 04/09/2026 | 163 | 65,824 | 396.23 | | 3,878 | | 3,878 | | 3,952 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513297 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/18/2026 | 289 | 117,022 | 410.56 | | 4,292 | | 4,292 | | 4,517 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510276 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/08/2026 | 908 | 368,031 | 419.45 | | 9,071 | | 9,071 | | 7,894 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502991 | | N/A | Equity/Index | SG- | 02/11/2025 | 02/04/2026 | 408 | 165,252 | 413.31 | | 5,965 | | 5,965 | | 3,459 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505579 | | N/A | Equity/Index | MS- | 03/17/2025 | 02/27/2026 | 224 | 91,495 | 414.61 | | 3,441 | | 3,441 | | 1,870 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502494 | | N/A | Equity/Index | BMO- | 02/05/2025 | 01/27/2026 | 4,681 | 1,889,532 | 418.88 | | 47,980 | | 47,980 | | 24,975 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513404 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/02/2026 | 172 | 69,860 | 428.89 | | 992 | | 992 | | 919 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507887 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/06/2026 | 750 | 301,320 | 414.4 | | 7,612 | | 7,612 | | 7,455 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2407146 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/10/2025 | 6,453 | 2,585,023 | 413.77969999999999 | 74,707 | | | 74,707 | | 21,331 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512888 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/17/2026 | 371 | 150,433 | 415.59 | | 4,612 | | 4,612 | | 4,516 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512744 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/11/2026 | 311 | 125,576 | 416.82 | | 3,368 | | 3,368 | | 3,478 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504131 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/10/2026 | 144 | 58,789 | 417.35 | | 2,029 | | 2,029 | | 945 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508585 | | N/A | Equity/Index | CITI- | 04/25/2025 | 04/01/2026 | 1,442 | 579,324 | 398.35 | | 29,878 | | 29,878 | | 31,886 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511997 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/03/2026 | 247 | 100,040 | 419.49 | | 2,561 | | 2,561 | | 2,305 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504120 | | N/A | Equity/Index | SG- | 02/26/2025 | 11/20/2025 | 185 | 75,528 | 420.09 | | 1,741 | | 1,741 | | 477 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2406603 | | N/A | Equity/Index | MS- | 09/26/2024 | 08/28/2025 | 753 | 299,973 | 406.43 | 9,768 | | | 9,768 | | 3,681 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405554 | | N/A | Equity/Index | BMO- | 08/23/2024 | 08/22/2025 | 10,172 | 4,000,000 | 405.01659999999998 | 125,600 | | | 125,600 | | 55,820 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502366 | | N/A | Equity/Index | BMO- | 02/04/2025 | 01/16/2026 | 6,364 | 2,559,919 | 415.51 | | 70,259 | | 70,259 | | 39,588 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408736 | | N/A | Equity/Index | BMO- | 11/19/2024 | 10/15/2025 | 494 | 200,273 | 422.22 | 4,476 | | | 4,476 | | 535 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506243 | | N/A | Equity/Index | BMO- | 03/27/2025 | 03/03/2026 | 244 | 100,123 | 422.7 | | 2,708 | | 2,708 | | 1,207 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501466 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/07/2026 | 2,413 | 968,458 | 409.69 | | 33,396 | | 33,396 | | 22,619 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510916 | | N/A | Equity/Index | UBS- | 05/23/2025 | 05/20/2026 | 2,122 | 857,373 | 419.02 | | 21,475 | | 21,475 | | 19,295 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505582 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/06/2026 | 498 | 203,413 | 413.21 | | 8,278 | | 8,278 | | 4,730 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513288 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/18/2026 | 2,324 | 941,034 | 415.29 | | 27,842 | | 27,842 | | 28,915 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408324 | | N/A | Equity/Index | SG- | 11/08/2024 | 10/07/2025 | 2,600 | 1,055,236 | 412.59 | 37,596 | | | 37,596 | | 9,582 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505939 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/10/2026 | 442 | 180,053 | 416.15 | | 6,131 | | 6,131 | | 3,647 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511994 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/02/2026 | 247 | 100,040 | 419.65 | | 2,532 | | 2,532 | | 2,274 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409184 | | N/A | Equity/Index | SG- | 11/25/2024 | 10/29/2025 | 264 | 108,134 | 418.56 | 3,751 | | | 3,751 | | 616 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502496 | | N/A | Equity/Index | BMO- | 02/05/2025 | 01/21/2026 | 2,926 | 1,181,109 | 417.39 | | 31,747 | | 31,747 | | 16,937 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2500053 | | N/A | Equity/Index | BMO- | 01/02/2025 | 12/02/2025 | 251 | 99,700 | 420.69 | | 1,406 | | 1,406 | | 695 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511333 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/27/2026 | 814 | 330,362 | 418.48 | | 9,271 | | 9,271 | | 7,840 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410173 | | N/A | Equity/Index | BMO- | 12/10/2024 | 11/26/2025 | 1,336 | 540,693 | 425.22 | 10,902 | | | 10,902 | | 1,980 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506198 | | N/A | Equity/Index | MS- | 03/26/2025 | 03/20/2026 | 2,882 | 1,180,323 | 421.63 | | 35,266 | | 35,266 | | 17,129 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513002 | | N/A | Equity/Index | UBS- | 06/24/2025 | 06/17/2026 | 432 | 175,280 | 415.66 | | 5,426 | | 5,426 | | 5,240 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410172 | | N/A | Equity/Index | BMO- | 12/10/2024 | 12/01/2025 | 1,825 | 738,596 | 426.08 | 14,436 | | | 14,436 | | 2,609 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511815 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/01/2026 | 247 | 100,075 | 419.97 | | 2,485 | | 2,485 | | 2,189 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503763 | | N/A | Equity/Index | SG- | 02/21/2025 | 12/15/2025 | 182 | 74,056 | 416.56 | | 2,069 | | 2,069 | | 867 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510399 | | N/A | Equity/Index | GS- | 05/19/2025 | 04/23/2026 | 195 | 79,154 | 417.15 | | 2,204 | | 2,204 | | 1,829 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509904 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | 212 | 85,375 | 417.6 | | 2,041 | | 2,041 | | 1,916 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511329 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/05/2026 | 370 | 150,165 | 419.57 | | 3,707 | | 3,707 | | 3,055 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503621 | | N/A | Equity/Index | MS- | 02/20/2025 | 02/13/2026 | 7,500 | 3,048,975 | 428.8 | | 56,090 | | 56,090 | | 18,885 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507358 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/13/2026 | 668 | 267,828 | 418.4 | | 4,409 | | 4,409 | | 4,817 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503769 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/03/2026 | 245 | 99,691 | 417.53 | | 3,134 | | 3,134 | | 1,521 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507381 | | N/A | Equity/Index | CITI- | 04/11/2025 | 04/09/2026 | 916 | 367,261 | 396.23 | | 20,537 | | 20,537 | | 22,207 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503780 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/23/2026 | 180 | 73,242 | 415.86 | | 2,401 | | 2,401 | | 1,189 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502692 | | N/A | Equity/Index | SG- | 02/07/2025 | 01/30/2026 | 8,357 | 3,372,050 | 417.19 | | 94,852 | | 94,852 | | 51,986 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509914 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/14/2026 | 248 | 99,872 | 406.03 | | 3,974 | | 3,974 | | 4,056 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508195 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/14/2026 | 250 | 100,535 | 418.35 | | 2,081 | | 2,081 | | 2,030 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506372 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/20/2026 | 690 | 282,610 | 421.62 | | 8,232 | | 8,232 | | 4,104 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512990 | | N/A | Equity/Index | UBS- | 06/24/2025 | 03/18/2026 | 130 | 52,746 | 421.43 | | 837 | | 837 | | 775 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507882 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/10/2026 | 5,678 | 2,281,193 | 415.98 | | 53,718 | | 53,718 | | 52,221 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502130 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/15/2026 | 530 | 213,118 | 415.59 | | 5,740 | | 5,740 | | 3,254 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2411122 | | N/A | Equity/Index | MS- | 12/24/2024 | 12/05/2025 | 2,249 | 898,790 | 420.83 | 16,621 | | | 16,621 | | 6,341 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404425 | | N/A | Equity/Index | BMO- | 07/12/2024 | 07/07/2025 | 1,100 | 419,672 | 388.25 | 17,765 | | | 17,765 | | 20,080 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513414 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/23/2026 | 432 | 175,461 | 417.2 | | 5,080 | | 5,080 | | 4,920 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404918 | | N/A | Equity/Index | JPM- | 08/01/2024 | 07/25/2025 | 1,356 | 526,548 | 396.86 | 20,200 | | | 20,200 | | 14,560 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504750 | | N/A | Equity/Index | MS- | 03/05/2025 | 03/04/2026 | 244 | 99,952 | 423.71 | | 2,810 | | 2,810 | | 1,121 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502984 | | N/A | Equity/Index | SG- | 02/11/2025 | 01/22/2026 | 1,219 | 493,732 | 416.44 | | 14,896 | | 14,896 | | 7,656 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500152 | | N/A | Equity/Index | SG- | 01/03/2025 | 12/03/2025 | 2,298 | 914,926 | 422.78 | | 13,742 | | 13,742 | | 5,072 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408223 | | N/A | Equity/Index | BMO- | 11/07/2024 | 10/14/2025 | 3,375 | 1,363,061 | 416.58 | 38,441 | | | 38,441 | | 8,216 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507890 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/02/2026 | 723 | 290,472 | 413.4 | | 7,656 | | 7,656 | | 7,582 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406628 | | N/A | Equity/Index | SG- | 09/27/2024 | 09/29/2025 | 3,181 | 1,270,000 | 411.21719999999999 | 36,449 | | | 36,449 | | 12,579 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2501106 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/18/2025 | 584 | 233,886 | 412.05 | | 6,623 | | 6,623 | | 4,063 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511143 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 1,561 | 631,362 | 416.95 | | 17,530 | | 17,530 | | 16,718 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510275 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/08/2026 | 490 | 198,607 | 419.54 | | 4,873 | | 4,873 | | 4,237 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505574 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/11/2026 | 424 | 173,187 | 421.32 | | 4,947 | | 4,947 | | 2,448 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510395 | | N/A | Equity/Index | GS- | 05/19/2025 | 03/30/2026 | 221 | 89,708 | 422.89 | | 1,669 | | 1,669 | | 1,268 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408904 | | N/A | Equity/Index | BMO- | 11/21/2024 | 10/22/2025 | 956 | 390,153 | 412.98 | 15,831 | | | 15,831 | | 3,987 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512010 | | N/A | Equity/Index | UBS- | 06/10/2025 | 05/29/2026 | 265 | 107,330 | 409.91 | | 4,200 | | 4,200 | | 4,052 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409314 | | N/A | Equity/Index | BMO- | 11/27/2024 | 10/31/2025 | 913 | 375,681 | 415.24 | 16,261 | | | 16,261 | | 3,258 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507902 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/10/2026 | 541 | 217,352 | 409.93 | | 7,047 | | 7,047 | | 7,099 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513284 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/09/2026 | 247 | 100,015 | 417.32 | | 2,603 | | 2,603 | | 2,667 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405880 | | N/A | Equity/Index | BMO- | 08/30/2024 | 08/04/2025 | 691 | 274,216 | 378.18 | 24,365 | | | 24,365 | | 20,499 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509937 | | N/A | Equity/Index | CITI- | 05/13/2025 | 05/13/2026 | 2,980 | 1,200,000 | 415.79807499999998 | | 33,120 | | 33,120 | | 32,785 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503199 | | N/A | Equity/Index | BOA- | 02/13/2025 | 01/29/2026 | 389 | 157,957 | 416.26 | | 5,205 | | 5,205 | | 2,583 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409182 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/07/2025 | 973 | 398,541 | 420.07 | 13,311 | | | 13,311 | | 2,123 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408897 | | N/A | Equity/Index | BMO- | 11/21/2024 | 11/05/2025 | 1,372 | 559,927 | 416.16 | 20,621 | | | 20,621 | | 4,665 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509900 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/07/2026 | 832 | 335,055 | 421.92 | | 6,441 | | 6,441 | | 6,184 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512751 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/15/2026 | 248 | 100,137 | 415.85 | | 2,852 | | 2,852 | | 2,957 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501453 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/02/2026 | 249 | 99,936 | 412.78 | | 2,926 | | 2,926 | | 1,783 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2407431 | | N/A | Equity/Index | SG- | 10/21/2024 | 09/19/2025 | 496 | 200,007 | 405.6 | 8,744 | | | 8,744 | | 3,325 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501112 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/17/2025 | 276 | 110,535 | 410.82 | | 3,331 | | 3,331 | | 2,122 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405420 | | N/A | Equity/Index | BMO- | 08/19/2024 | 08/15/2025 | 1,609 | 629,248 | 401.18 | 21,078 | | | 21,078 | | 13,110 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503200 | | N/A | Equity/Index | BOA- | 02/13/2025 | 01/30/2026 | 622 | 252,569 | 411.94 | | 10,052 | | 10,052 | | 5,648 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511346 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/08/2026 | 235 | 95,375 | 397 | | 6,037 | | 6,037 | | 5,803 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409984 | | N/A | Equity/Index | BMO- | 12/06/2024 | 11/19/2025 | 2,374 | 965,268 | 422.64 | 23,645 | | | 23,645 | | 4,425 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405896 | | N/A | Equity/Index | SG- | 09/03/2024 | 08/26/2025 | 1,036 | 411,354 | 403.93 | 15,644 | | | 15,644 | | 7,055 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506485 | | N/A | Equity/Index | BOA- | 03/31/2025 | 03/24/2026 | 3,539 | 1,457,502 | 421.79 | | 46,277 | | 46,277 | | 21,262 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507893 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/07/2026 | 1,051 | 422,250 | 413.44 | | 11,290 | | 11,290 | | 11,129 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408506 | | N/A | Equity/Index | BMO- | 11/12/2024 | 10/17/2025 | 687 | 279,094 | 412.21 | 11,013 | | | 11,013 | | 2,961 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513293 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/22/2026 | 247 | 100,015 | 414.68 | | 3,080 | | 3,080 | | 3,193 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503949 | | N/A | Equity/Index | SG- | 02/24/2025 | 01/09/2026 | 148 | 60,378 | 403.02 | | 3,339 | | 3,339 | | 2,162 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513409 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/03/2026 | 153 | 62,142 | 417.13 | | 1,697 | | 1,697 | | 1,636 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512882 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/17/2026 | 371 | 150,433 | 417.11 | | 4,292 | | 4,292 | | 4,167 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2406125 | | N/A | Equity/Index | SG- | 09/11/2024 | 09/11/2025 | 5,059 | 2,000,000 | 407.586900000001 | 58,600 | | | 58,600 | | 25,192 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2507216 | | N/A | Equity/Index | MS- | 04/10/2025 | 08/25/2025 | 250 | 99,918 | 401.47 | | 1,874 | | 1,874 | | 2,071 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507352 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/26/2026 | 3,805 | 1,525,577 | 422.86 | | 19,672 | | 19,672 | | 21,101 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510408 | | N/A | Equity/Index | GS- | 05/19/2025 | 05/14/2026 | 376 | 152,626 | 415.12 | | 4,990 | | 4,990 | | 4,274 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507377 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/12/2026 | 309 | 123,890 | 395.46 | | 6,764 | | 6,764 | | 7,332 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506242 | | N/A | Equity/Index | BMO- | 03/27/2025 | 03/10/2026 | 343 | 140,747 | 423.33 | | 3,776 | | 3,776 | | 1,689 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2404501 | | N/A | Equity/Index | JPM- | 07/17/2024 | 07/17/2025 | 7,260 | 2,800,000 | 398.27 | 92,120 | | | 92,120 | | 64,203 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512994 | | N/A | Equity/Index | UBS- | 06/24/2025 | 05/11/2026 | 137 | 55,586 | 416.43 | | 1,474 | | 1,474 | | 1,406 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502492 | | N/A | Equity/Index | BMO- | 02/05/2025 | 01/23/2026 | 737 | 297,497 | 418.87 | | 7,436 | | 7,436 | | 3,831 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502138 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/13/2026 | 462 | 185,775 | 411.01 | | 6,228 | | 6,228 | | 4,053 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506049 | | N/A | Equity/Index | BMO- | 03/24/2025 | 02/24/2026 | 123 | 50,247 | 410.91 | | 2,148 | | 2,148 | | 1,312 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503342 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/09/2026 | 671 | 271,560 | 416.61 | | 8,233 | | 8,233 | | 4,420 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2404306 | | N/A | Equity/Index | SG- | 07/11/2024 | 07/11/2025 | 2,972 | 1,129,652 | 392.57429999999 | 38,069 | | | 38,069 | | 41,992 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510919 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/24/2026 | 893 | 360,808 | 395.21 | | 22,718 | | 22,718 | | 22,925 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408003 | | N/A | Equity/Index | SG- | 11/04/2024 | 10/02/2025 | 1,204 | 479,373 | 411.68 | 12,919 | | | 12,919 | | 4,665 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513296 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/22/2026 | 305 | 123,501 | 411.83 | | 4,328 | | 4,328 | | 4,526 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512346 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/05/2026 | 825 | 333,787 | 415.29 | | 9,842 | | 9,842 | | 10,089 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513009 | | N/A | Equity/Index | UBS- | 06/24/2025 | 05/13/2026 | 215 | 87,234 | 408.75 | | 3,345 | | 3,345 | | 3,328 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501095 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/30/2025 | 1,623 | 649,995 | 414.5 | | 16,928 | | 16,928 | | 9,841 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510280 | | N/A | Equity/Index | GS- | 05/16/2025 | 04/22/2026 | 247 | 100,114 | 415.54 | | 2,858 | | 2,858 | | 2,535 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508285 | | N/A | Equity/Index | MS- | 04/23/2025 | 04/17/2026 | 7,811 | 3,140,569 | 416.83 | | 71,561 | | 71,561 | | 70,124 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410516 | | N/A | Equity/Index | SG- | 12/16/2024 | 11/21/2025 | 1,643 | 659,944 | 417.06 | 16,841 | | | 16,841 | | 6,001 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512997 | | N/A | Equity/Index | UBS- | 06/24/2025 | 06/04/2026 | 208 | 84,394 | 417.12 | | 2,340 | | 2,340 | | 2,234 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504514 | | N/A | Equity/Index | SG- | 03/03/2025 | 12/26/2025 | 122 | 50,288 | 405.01 | | 2,888 | | 2,888 | | 1,525 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507382 | | N/A | Equity/Index | CITI- | 04/11/2025 | 04/08/2026 | 675 | 270,635 | 395.66 | | 15,424 | | 15,424 | | 16,667 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510525 | | N/A | Equity/Index | UBS- | 05/20/2025 | 06/01/2026 | 140 | 56,816 | 398.66 | | 3,618 | | 3,223 | | 3,389 | | | (394) | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500683 | | N/A | Equity/Index | MS- | 01/13/2025 | 12/11/2025 | 2,870 | 1,134,224 | 417.57 | | 17,031 | | 17,031 | | 12,020 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507886 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/08/2026 | 1,147 | 460,819 | 414.7 | | 11,546 | | 11,546 | | 11,294 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510918 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/14/2026 | 619 | 250,101 | 406.03 | | 10,288 | | 10,288 | | 10,093 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500891 | | N/A | Equity/Index | BMO- | 01/15/2025 | 01/02/2026 | 251 | 99,820 | 415.37 | | 2,146 | | 2,146 | | 1,513 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408500 | | N/A | Equity/Index | BMO- | 11/12/2024 | 10/17/2025 | 979 | 397,719 | 423.91 | 8,860 | | | 8,860 | | 841 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512513 | | N/A | Equity/Index | BMO- | 06/17/2025 | 06/08/2026 | 466 | 188,134 | 416.71 | | 5,061 | | 5,061 | | 5,115 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2407905 | | N/A | Equity/Index | BMO- | 11/01/2024 | 10/07/2025 | 4,540 | 1,808,327 | 410.61 | 52,028 | | | 52,028 | | 20,101 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408815 | | N/A | Equity/Index | BMO- | 11/20/2024 | 10/15/2025 | 328 | 133,129 | 422.22 | 3,054 | | | 3,054 | | 355 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505464 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/09/2026 | 518 | 210,753 | 420.38 | | 5,719 | | 5,719 | | 3,169 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2504749 | | N/A | Equity/Index | MS- | 03/05/2025 | 02/27/2026 | 244 | 99,952 | 423.94 | | 2,735 | | 2,735 | | 1,063 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407907 | | N/A | Equity/Index | BMO- | 11/01/2024 | 10/17/2025 | 965 | 384,369 | 412.21 | 10,596 | | | 10,596 | | 4,160 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407245 | | N/A | Equity/Index | SG- | 10/15/2024 | 09/11/2025 | 655 | 264,011 | 408.53 | 10,041 | | | 10,041 | | 2,905 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513003 | | N/A | Equity/Index | UBS- | 06/24/2025 | 06/18/2026 | 4,468 | 1,812,846 | 415.61 | | 56,386 | | 56,386 | | 54,683 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509273 | | N/A | Equity/Index | NTX- | 05/06/2025 | 04/28/2026 | 819 | 330,188 | 420.23 | | 6,858 | | 6,858 | | 6,502 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405686 | | N/A | Equity/Index | BOA- | 08/27/2024 | 08/11/2025 | 1,062 | 418,683 | 396.56 | 18,919 | | | 18,919 | | 12,881 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511000 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/21/2026 | 1,108 | 449,083 | 417.59 | | 12,632 | | 12,632 | | 10,760 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504049 | | N/A | Equity/Index | BOA- | 02/25/2025 | 02/20/2026 | 7,159 | 2,933,687 | 420.12 | | 97,158 | | 97,158 | | 40,397 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509706 | | N/A | Equity/Index | MS- | 05/09/2025 | 08/12/2025 | 248 | 100,023 | 398.34 | | 2,714 | | 2,714 | | 2,556 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2411451 | | N/A | Equity/Index | BMO- | 12/30/2024 | 11/28/2025 | 486 | 193,234 | 428.14 | 1,754 | | | 1,754 | | 502 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408504 | | N/A | Equity/Index | BMO- | 11/12/2024 | 10/21/2025 | 786 | 319,313 | 417.35 | 10,108 | | | 10,108 | | 1,914 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505469 | | N/A | Equity/Index | BMO- | 03/14/2025 | 02/13/2026 | 264 | 107,411 | 408.96 | | 4,594 | | 4,594 | | 3,032 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500295 | | N/A | Equity/Index | BMO- | 01/06/2025 | 12/05/2025 | 2,419 | 957,368 | 420.83 | | 12,313 | | 12,313 | | 6,820 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507353 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/25/2026 | 320 | 128,301 | 422.31 | | 1,680 | | 1,680 | | 1,838 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409177 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/07/2025 | 640 | 262,144 | 422.09 | 7,994 | | | 7,994 | | 1,072 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509710 | | N/A | Equity/Index | MS- | 05/09/2025 | 05/04/2026 | 370 | 149,228 | 416.59 | | 3,883 | | 3,883 | | 3,599 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509277 | | N/A | Equity/Index | NTX- | 05/06/2025 | 05/01/2026 | 248 | 99,984 | 419.46 | | 2,195 | | 2,195 | | 2,092 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511819 | | N/A | Equity/Index | BMO- | 06/06/2025 | 06/01/2026 | 2,696 | 1,092,311 | 418.03 | | 30,006 | | 30,006 | | 26,830 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511395 | | N/A | Equity/Index | NTX- | 06/02/2025 | 05/19/2026 | 139 | 56,420 | 419.11 | | 1,451 | | 1,451 | | 1,289 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513304 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/18/2026 | 634 | 256,719 | 403.19 | | 12,680 | | 12,680 | | 13,446 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509284 | | N/A | Equity/Index | NTX- | 05/06/2025 | 04/28/2026 | 2,245 | 905,094 | 417.21 | | 22,175 | | 22,175 | | 21,404 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511345 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/26/2026 | 596 | 241,887 | 398.19 | | 15,168 | | 15,168 | | 14,517 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510498 | | N/A | Equity/Index | UBS- | 05/20/2025 | 04/22/2026 | 138 | 56,005 | 420.24 | | 1,333 | | 1,333 | | 1,026 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508779 | | N/A | Equity/Index | MS- | 04/29/2025 | 04/22/2026 | 1,272 | 512,285 | 420.24 | | 9,766 | | 9,766 | | 9,824 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507897 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/10/2026 | 249 | 100,038 | 412.66 | | 2,822 | | 2,822 | | 2,805 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505071 | | N/A | Equity/Index | MS- | 03/10/2025 | 10/30/2025 | 171 | 70,110 | 418.9 | | 1,538 | | 1,538 | | 387 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508783 | | N/A | Equity/Index | MS- | 04/29/2025 | 04/23/2026 | 1,985 | 799,439 | 417.15 | | 18,414 | | 18,414 | | 17,848 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406293 | | N/A | Equity/Index | SG- | 09/17/2024 | 09/17/2025 | 5,772 | 2,300,000 | 411.08089999999999 | 64,400 | | | 64,400 | | 19,876 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407606 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/24/2025 | 9,004 | 3,600,000 | 413.80340000000001 | 101,880 | | | 101,880 | | 34,995 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508287 | | N/A | Equity/Index | MS- | 04/23/2025 | 04/17/2026 | 999 | 401,668 | 414.82 | | 10,249 | | 10,249 | | 10,167 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2411367 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/12/2025 | 314 | 125,273 | 416.41 | 2,788 | | | 2,788 | | 1,121 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504340 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/24/2026 | 326 | 133,950 | 418.16 | | 5,089 | | 5,089 | | 2,180 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504888 | | N/A | Equity/Index | SG- | 03/07/2025 | 03/02/2026 | 3,594 | 1,474,007 | 424.24 | | 40,576 | | 40,576 | | 15,599 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512601 | | N/A | Equity/Index | UBS- | 06/18/2025 | 04/24/2026 | 1,266 | 510,831 | 394.74 | | 30,587 | | 30,587 | | 33,022 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2501092 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/02/2026 | 2,400 | 961,176 | 415.05 | | 24,696 | | 24,696 | | 14,848 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501222 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/22/2025 | 250 | 100,575 | 415.03 | | 2,705 | | 2,705 | | 1,438 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507905 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/02/2026 | 249 | 100,038 | 406.27 | | 3,768 | | 3,768 | | 3,858 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507689 | | N/A | Equity/Index | MS- | 04/15/2025 | 03/17/2026 | 284 | 114,097 | 421.73 | | 1,647 | | 1,647 | | 1,647 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503338 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/06/2026 | 2,130 | 862,032 | 417.62 | | 25,304 | | 25,304 | | 13,373 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500888 | | N/A | Equity/Index | BMO- | 01/15/2025 | 01/05/2026 | 291 | 115,728 | 416.05 | | 2,418 | | 2,418 | | 1,692 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507694 | | N/A | Equity/Index | MS- | 04/15/2025 | 04/02/2026 | 534 | 214,535 | 416.88 | | 4,592 | | 4,592 | | 4,480 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500054 | | N/A | Equity/Index | BMO- | 01/02/2025 | 12/02/2025 | 430 | 170,800 | 413.64 | | 3,728 | | 3,728 | | 2,303 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405537 | | N/A | Equity/Index | MS- | 08/22/2024 | 08/21/2025 | 1,500 | 588,525 | 404.69 | 17,430 | | | 17,430 | | 8,091 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503337 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/06/2026 | 256 | 103,606 | 418.63 | | 2,890 | | 2,890 | | 1,487 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504889 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/27/2026 | 245 | 100,482 | 423.95 | | 2,783 | | 2,783 | | 1,067 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506197 | | N/A | Equity/Index | MS- | 03/26/2025 | 03/20/2026 | 1,106 | 452,962 | 423.65 | | 12,256 | | 12,256 | | 5,656 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505572 | | N/A | Equity/Index | MS- | 03/17/2025 | 02/26/2026 | 239 | 97,622 | 421.53 | | 2,635 | | 2,635 | | 1,255 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409190 | | N/A | Equity/Index | SG- | 11/25/2024 | 10/31/2025 | 303 | 124,109 | 415.63 | 4,909 | | | 4,909 | | 1,034 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503063 | | N/A | Equity/Index | MS- | 02/12/2025 | 02/06/2026 | 415 | 167,909 | 420.45 | | 4,363 | | 4,363 | | 2,084 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501226 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/19/2025 | 809 | 325,461 | 409.57 | | 11,342 | | 11,342 | | 6,954 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501446 | | N/A | Equity/Index | BMO- | 01/24/2025 | 11/12/2025 | 252 | 101,140 | 416.41 | | 1,950 | | 1,950 | | 899 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509713 | | N/A | Equity/Index | MS- | 05/09/2025 | 05/04/2026 | 556 | 224,246 | 413.57 | | 6,816 | | 6,816 | | 6,447 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501757 | | N/A | Equity/Index | SG- | 01/28/2025 | 12/10/2025 | 275 | 110,503 | 418.87 | | 2,214 | | 2,214 | | 1,003 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503064 | | N/A | Equity/Index | MS- | 02/12/2025 | 02/06/2026 | 280 | 113,288 | 420.06 | | 3,004 | | 3,004 | | 1,451 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513405 | | N/A | Equity/Index | UBS- | 06/30/2025 | 05/27/2026 | 151 | 61,330 | 418.48 | | 1,530 | | 1,530 | | 1,454 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410519 | | N/A | Equity/Index | SG- | 12/16/2024 | 11/18/2025 | 620 | 249,035 | 415.55 | 6,752 | | | 6,752 | | 2,574 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509085 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/22/2026 | 248 | 100,063 | 418.25 | | 2,336 | | 2,336 | | 2,168 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513290 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/18/2026 | 247 | 100,015 | 414.97 | | 3,004 | | 3,004 | | 3,124 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507038 | | N/A | Equity/Index | JPM- | 04/08/2025 | 07/11/2025 | 441 | 175,006 | 396.97 | | 3,105 | | 3,105 | | 4,325 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510917 | | N/A | Equity/Index | UBS- | 05/23/2025 | 05/20/2026 | 619 | 250,101 | 418.12 | | 6,555 | | 6,555 | | 5,943 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408994 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/21/2025 | 2,934 | 1,200,000 | 423.346099999998 | 35,640 | | | 35,640 | | 5,144 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501104 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/02/2026 | 250 | 100,123 | 413.58 | | 2,768 | | 2,768 | | 1,675 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506482 | | N/A | Equity/Index | BOA- | 03/31/2025 | 03/05/2026 | 294 | 121,081 | 422.95 | | 3,438 | | 3,438 | | 1,444 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506038 | | N/A | Equity/Index | BMO- | 03/24/2025 | 02/20/2026 | 240 | 98,042 | 423.99 | | 2,208 | | 2,208 | | 990 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404521 | | N/A | Equity/Index | BMO- | 07/18/2024 | 07/18/2025 | 1,820 | 700,000 | 396.0659 | 24,220 | | | 24,220 | | 20,153 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501451 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/07/2026 | 1,544 | 619,684 | 413.65 | | 17,632 | | 17,632 | | 10,605 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501110 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/23/2025 | 1,048 | 419,714 | 412.22 | | 12,021 | | 12,021 | | 7,427 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505153 | | N/A | Equity/Index | JPM- | 03/11/2025 | 03/05/2026 | 1,491 | 606,941 | 426.03 | | 12,157 | | 12,157 | | 5,696 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2510521 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/15/2026 | 123 | 49,917 | 399.85 | | 2,974 | | 2,974 | | 2,775 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503765 | | N/A | Equity/Index | SG- | 02/21/2025 | 12/24/2025 | 238 | 96,842 | 415.63 | | 2,927 | | 2,927 | | 1,319 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408820 | | N/A | Equity/Index | BMO- | 11/20/2024 | 10/28/2025 | 586 | 237,846 | 416.71 | 7,583 | | | 7,583 | | 1,699 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404424 | | N/A | Equity/Index | BMO- | 07/12/2024 | 07/01/2025 | 3,000 | 1,144,560 | 386.66 | 51,120 | | | 51,120 | | 58,640 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503794 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/13/2026 | 491 | 199,788 | 408.96 | | 9,236 | | 9,236 | | 5,924 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511338 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/01/2026 | 420 | 170,457 | 408.7 | | 6,896 | | 6,896 | | 6,329 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503779 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/26/2026 | 198 | 80,566 | 416.12 | | 2,631 | | 2,631 | | 1,306 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509718 | | N/A | Equity/Index | MS- | 05/09/2025 | 05/06/2026 | 192 | 77,437 | 409.21 | | 2,907 | | 2,907 | | 2,817 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507900 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/07/2026 | 924 | 371,226 | 411.45 | | 11,020 | | 11,020 | | 10,994 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500886 | | N/A | Equity/Index | BMO- | 01/15/2025 | 01/02/2026 | 524 | 208,390 | 416.05 | | 4,313 | | 4,313 | | 2,985 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503771 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/18/2026 | 4,062 | 1,652,828 | 418.65 | | 51,709 | | 51,709 | | 25,325 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509097 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/27/2026 | 845 | 340,941 | 414.81 | | 9,670 | | 9,670 | | 9,204 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501099 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/31/2025 | 572 | 229,080 | 413.91 | | 6,189 | | 6,189 | | 3,677 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506241 | | N/A | Equity/Index | BMO- | 03/27/2025 | 03/06/2026 | 244 | 100,123 | 423.19 | | 2,664 | | 2,664 | | 1,184 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512750 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 248 | 100,137 | 415.87 | | 2,822 | | 2,822 | | 2,934 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513418 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/22/2026 | 307 | 124,691 | 415.81 | | 3,844 | | 3,844 | | 3,747 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512742 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 798 | 322,216 | 417.13 | | 8,539 | | 8,539 | | 8,826 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409247 | | N/A | Equity/Index | BMO- | 11/26/2024 | 11/07/2025 | 610 | 250,612 | 423.11 | 7,735 | | | 7,735 | | 889 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406606 | | N/A | Equity/Index | MS- | 09/26/2024 | 08/08/2025 | 2,509 | 999,510 | 400.72 | 39,816 | | | 39,816 | | 19,916 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500052 | | N/A | Equity/Index | BMO- | 01/02/2025 | 12/02/2025 | 4,589 | 1,822,797 | 424.04 | | 20,467 | | 20,467 | | 8,600 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506042 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/04/2026 | 289 | 118,059 | 422.33 | | 3,037 | | 3,037 | | 1,481 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407474 | | N/A | Equity/Index | BMO- | 10/22/2024 | 10/22/2025 | 6,700 | 2,700,000 | 417.4067 | 75,060 | | | 75,060 | | 16,424 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504132 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/20/2026 | 427 | 174,327 | 413.7 | | 7,174 | | 7,174 | | 3,806 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513435 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/26/2026 | 715 | 290,404 | 402.01 | | 15,816 | | 15,816 | | 16,047 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512889 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/16/2026 | 371 | 150,433 | 415.18 | | 4,686 | | 4,686 | | 4,597 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503341 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/06/2026 | 2,510 | 1,015,822 | 416.61 | | 30,547 | | 30,547 | | 16,260 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502979 | | N/A | Equity/Index | SG- | 02/11/2025 | 02/05/2026 | 1,499 | 607,140 | 418.8 | | 17,179 | | 17,179 | | 8,536 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509094 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/23/2026 | 676 | 272,752 | 415.14 | | 7,514 | | 7,514 | | 7,123 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506376 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/20/2026 | 458 | 187,588 | 418.68 | | 6,275 | | 6,275 | | 3,192 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503443 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/12/2026 | 494 | 200,302 | 418.76 | | 5,765 | | 5,765 | | 2,947 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506371 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/20/2026 | 553 | 226,498 | 421.63 | | 6,597 | | 6,597 | | 3,287 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503570 | | N/A | Equity/Index | SG- | 02/19/2025 | 02/13/2026 | 1,563 | 635,094 | 418.87 | | 19,131 | | 19,131 | | 9,303 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504045 | | N/A | Equity/Index | BOA- | 02/25/2025 | 02/20/2026 | 1,479 | 606,079 | 423.18 | | 17,497 | | 17,497 | | 6,533 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504748 | | N/A | Equity/Index | MS- | 03/05/2025 | 02/27/2026 | 586 | 240,049 | 424.82 | | 6,277 | | 6,277 | | 2,373 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2508202 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/10/2026 | 358 | 143,966 | 412.97 | | 4,012 | | 4,012 | | 3,999 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503564 | | N/A | Equity/Index | SG- | 02/19/2025 | 02/13/2026 | 1,697 | 689,542 | 421.71 | | 18,209 | | 18,209 | | 8,060 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512599 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/05/2026 | 394 | 158,979 | 399.45 | | 8,711 | | 8,711 | | 9,355 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509938 | | N/A | Equity/Index | CITI- | 05/13/2025 | 05/13/2026 | 1,117 | 450,000 | 416.80484999999 | | 11,745 | | 11,745 | | 11,621 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510407 | | N/A | Equity/Index | GS- | 05/19/2025 | 04/27/2026 | 203 | 82,402 | 414.81 | | 2,598 | | 2,598 | | 2,211 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405836 | | N/A | Equity/Index | SG- | 08/30/2024 | 09/02/2025 | 3,906 | 1,550,000 | 408.82459999998 | 48,205 | | | 48,205 | | 14,796 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500296 | | N/A | Equity/Index | BMO- | 01/06/2025 | 12/05/2025 | 251 | 99,338 | 420.29 | | 1,333 | | 1,333 | | 751 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504124 | | N/A | Equity/Index | SG- | 02/26/2025 | 01/27/2026 | 250 | 102,065 | 418.88 | | 3,158 | | 3,158 | | 1,334 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2404855 | | N/A | Equity/Index | BMO- | 07/30/2024 | 07/30/2025 | 3,996 | 1,546,379 | 399.66520000000003 | 50,103 | | | 50,103 | | 33,703 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508575 | | N/A | Equity/Index | CITI- | 04/25/2025 | 04/02/2026 | 249 | 100,036 | 406.25 | | 3,675 | | 3,675 | | 3,959 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504339 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/25/2026 | 1,726 | 709,196 | 419.01 | | 26,080 | | 26,080 | | 10,908 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405993 | | N/A | Equity/Index | SG- | 09/06/2024 | 09/05/2025 | 6,850 | 2,700,000 | 405.99509999998 | 79,380 | | | 79,380 | | 38,620 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408502 | | N/A | Equity/Index | BMO- | 11/12/2024 | 10/17/2025 | 724 | 294,125 | 420.88 | 7,711 | | | 7,711 | | 1,005 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507357 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/12/2026 | 537 | 215,305 | 418.38 | | 3,523 | | 3,523 | | 3,841 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505075 | | N/A | Equity/Index | MS- | 03/10/2025 | 03/03/2026 | 202 | 82,820 | 422.51 | | 2,418 | | 2,418 | | 1,014 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502491 | | N/A | Equity/Index | BMO- | 02/05/2025 | 01/22/2026 | 1,534 | 619,214 | 418.84 | | 15,478 | | 15,478 | | 7,939 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513423 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/18/2026 | 205 | 83,263 | 413.98 | | 2,759 | | 2,759 | | 2,724 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500798 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/15/2025 | 1,939 | 769,163 | 416.92 | | 13,554 | | 13,554 | | 8,936 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408817 | | N/A | Equity/Index | BMO- | 11/20/2024 | 10/23/2025 | 247 | 100,252 | 419.36 | 2,759 | | | 2,759 | | 473 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509274 | | N/A | Equity/Index | NTX- | 05/06/2025 | 05/05/2026 | 248 | 99,984 | 420.38 | | 2,116 | | 2,116 | | 2,012 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502139 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/13/2026 | 3,276 | 1,317,312 | 410.02 | | 46,159 | | 46,159 | | 30,898 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513303 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/22/2026 | 254 | 102,850 | 403.38 | | 5,083 | | 5,083 | | 5,375 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503439 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/12/2026 | 1,084 | 439,529 | 420.78 | | 11,490 | | 11,490 | | 5,516 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408951 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/11/2025 | 954 | 390,215 | 420.92 | 12,402 | | | 12,402 | | 1,976 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405538 | | N/A | Equity/Index | MS- | 08/22/2024 | 08/21/2025 | 2,106 | 826,289 | 405.86 | 23,031 | | | 23,031 | | 10,170 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503944 | | N/A | Equity/Index | SG- | 02/24/2025 | 12/16/2025 | 85 | 34,677 | 407.7 | | 1,522 | | 1,522 | | 869 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502141 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/14/2026 | 283 | 113,797 | 407.59 | | 4,471 | | 4,471 | | 3,164 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506587 | | N/A | Equity/Index | CITI- | 04/02/2025 | 03/30/2026 | 246 | 101,384 | 425.96 | | 2,566 | | 2,566 | | 1,088 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504121 | | N/A | Equity/Index | SG- | 02/26/2025 | 12/08/2025 | 179 | 73,079 | 420.83 | | 1,735 | | 1,735 | | 521 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509705 | | N/A | Equity/Index | MS- | 05/09/2025 | 03/17/2026 | 223 | 89,940 | 415.52 | | 2,077 | | 2,077 | | 1,896 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405418 | | N/A | Equity/Index | BMO- | 08/19/2024 | 08/01/2025 | 1,333 | 521,310 | 401.3 | 16,676 | | | 16,676 | | 9,501 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501641 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/23/2025 | 318 | 128,389 | 404.25 | | 5,823 | | 5,823 | | 4,102 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500682 | | N/A | Equity/Index | MS- | 01/13/2025 | 12/12/2025 | 567 | 224,078 | 418.93 | | 3,086 | | 3,086 | | 2,096 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509356 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/28/2026 | 248 | 100,130 | 416.32 | | 2,827 | | 2,827 | | 2,620 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2512884 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/12/2026 | 360 | 145,973 | 415.98 | | 4,331 | | 4,331 | | 4,235 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509093 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/21/2026 | 248 | 100,063 | 415.22 | | 2,728 | | 2,728 | | 2,582 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501098 | | N/A | Equity/Index | BMO- | 01/17/2025 | 01/02/2026 | 1,482 | 593,526 | 414.09 | | 15,976 | | 15,976 | | 9,496 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508286 | | N/A | Equity/Index | MS- | 04/23/2025 | 04/20/2026 | 2,232 | 897,420 | 416.83 | | 20,649 | | 20,649 | | 20,187 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505462 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/04/2026 | 1,841 | 749,029 | 422.33 | | 18,134 | | 18,134 | | 9,434 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506043 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/18/2026 | 1,122 | 458,348 | 422.45 | | 12,353 | | 12,353 | | 6,206 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504337 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/25/2026 | 6,273 | 2,577,513 | 423.11 | | 79,479 | | 79,479 | | 28,851 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408952 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/12/2025 | 810 | 331,314 | 416.41 | 12,895 | | | 12,895 | | 2,891 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511003 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/22/2026 | 1,558 | 631,473 | 416.95 | | 18,394 | | 18,394 | | 16,494 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408216 | | N/A | Equity/Index | BMO- | 11/07/2024 | 10/17/2025 | 1,575 | 636,095 | 420.88 | 14,427 | | | 14,427 | | 2,185 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501773 | | N/A | Equity/Index | SG- | 01/28/2025 | 01/09/2026 | 248 | 99,654 | 407.53 | | 3,824 | | 3,824 | | 2,839 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511144 | | N/A | Equity/Index | CITI- | 05/28/2025 | 05/22/2026 | 247 | 99,902 | 413.83 | | 3,238 | | 3,238 | | 3,123 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408813 | | N/A | Equity/Index | BMO- | 11/20/2024 | 10/17/2025 | 989 | 401,415 | 423.91 | 8,436 | | | 8,436 | | 850 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2411366 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/19/2025 | 271 | 108,118 | 419.6 | 2,106 | | | 2,106 | | 731 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511816 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 1,244 | 504,019 | 419.04 | | 13,037 | | 13,037 | | 11,565 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505662 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/13/2026 | 569 | 232,243 | 421.1 | | 6,720 | | 6,720 | | 3,378 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2407296 | | N/A | Equity/Index | SG- | 10/17/2024 | 08/01/2025 | 1,803 | 728,646 | 399.96 | 37,124 | | | 37,124 | | 14,922 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509269 | | N/A | Equity/Index | NTX- | 05/06/2025 | 04/30/2026 | 777 | 313,255 | 421.47 | | 6,128 | | 6,128 | | 5,754 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510398 | | N/A | Equity/Index | GS- | 05/19/2025 | 05/08/2026 | 464 | 188,347 | 419.45 | | 4,914 | | 4,914 | | 4,034 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410419 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/21/2025 | 631 | 254,179 | 422.39 | 5,319 | | | 5,319 | | 1,248 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513420 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/25/2026 | 432 | 175,461 | 415.55 | | 5,521 | | 5,521 | | 5,399 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409187 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/07/2025 | 1,257 | 514,867 | 418.01 | 18,805 | | | 18,805 | | 3,531 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505658 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/17/2026 | 348 | 142,040 | 422.76 | | 3,852 | | 3,852 | | 1,869 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501769 | | N/A | Equity/Index | SG- | 01/28/2025 | 01/12/2026 | 275 | 110,503 | 409.67 | | 3,897 | | 3,897 | | 2,807 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2406166 | | N/A | Equity/Index | SG- | 09/13/2024 | 09/12/2025 | 10,691 | 4,250,000 | 409.97269999999997 | 121,125 | | | 121,125 | | 39,841 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503764 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/18/2026 | 245 | 99,691 | 420.89 | | 2,815 | | 2,815 | | 1,285 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2404921 | | N/A | Equity/Index | JPM- | 08/01/2024 | 07/25/2025 | 1,381 | 536,256 | 397.44 | 20,029 | | | 20,029 | | 14,059 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501638 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/24/2025 | 248 | 100,128 | 410.87 | | 3,437 | | 3,437 | | 2,013 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2406311 | | N/A | Equity/Index | BMO- | 09/17/2024 | 08/29/2025 | 1,254 | 499,656 | 377.93 | 45,207 | | | 45,207 | | 39,014 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500870 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/16/2025 | 681 | 270,827 | 418.74 | | 4,399 | | 4,399 | | 2,661 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502279 | | N/A | Equity/Index | BOA- | 02/03/2025 | 01/13/2026 | 849 | 341,884 | 410.08 | | 12,217 | | 12,217 | | 8,448 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501101 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/30/2025 | 250 | 100,123 | 413.6 | | 2,725 | | 2,725 | | 1,642 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510507 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/18/2026 | 273 | 110,792 | 415.45 | | 3,620 | | 3,620 | | 3,033 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2407430 | | N/A | Equity/Index | SG- | 10/21/2024 | 09/19/2025 | 248 | 100,004 | 403.61 | 4,724 | | | 4,724 | | 2,103 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410178 | | N/A | Equity/Index | BMO- | 12/10/2024 | 11/28/2025 | 1,171 | 473,915 | 421.01 | 12,014 | | | 12,014 | | 2,987 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510517 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/18/2026 | 186 | 75,484 | 401.93 | | 4,213 | | 4,213 | | 3,894 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502986 | | N/A | Equity/Index | SG- | 02/11/2025 | 02/04/2026 | 2,740 | 1,109,782 | 417.33 | | 33,510 | | 33,510 | | 17,378 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502281 | | N/A | Equity/Index | BOA- | 02/03/2025 | 01/02/2026 | 357 | 143,760 | 404.1 | | 6,415 | | 6,415 | | 4,919 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2411223 | | N/A | Equity/Index | SG- | 12/26/2024 | 11/18/2025 | 270 | 107,933 | 415.55 | 2,641 | | | 2,641 | | 1,121 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510639 | | N/A | Equity/Index | CITI- | 05/22/2025 | 04/08/2026 | 580 | 234,221 | 395.66 | | 14,042 | | 14,042 | | 14,320 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407904 | | N/A | Equity/Index | BMO- | 11/01/2024 | 10/07/2025 | 360 | 143,392 | 404.65 | 5,458 | | | 5,458 | | 3,059 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405167 | | N/A | Equity/Index | MS- | 08/09/2024 | 08/08/2025 | 6,715 | 2,600,000 | 399.71431000000001 | 78,520 | | | 78,520 | | 59,423 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502978 | | N/A | Equity/Index | SG- | 02/11/2025 | 02/03/2026 | 931 | 377,083 | 418.8 | | 10,595 | | 10,595 | | 5,234 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507037 | | N/A | Equity/Index | JPM- | 04/08/2025 | 09/19/2025 | 305 | 121,036 | 402.62 | | 1,988 | | 1,988 | | 2,755 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500892 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/19/2025 | 2,006 | 797,766 | 414.03 | | 17,432 | | 17,432 | | 11,759 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507031 | | N/A | Equity/Index | JPM- | 04/08/2025 | 09/19/2025 | 430 | 170,641 | 405.58 | | 2,123 | | 2,123 | | 2,909 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408004 | | N/A | Equity/Index | SG- | 11/04/2024 | 10/08/2025 | 817 | 325,289 | 411.93 | 8,832 | | | 8,832 | | 3,296 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513286 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/18/2026 | 2,067 | 836,970 | 415.61 | | 24,391 | | 24,391 | | 25,298 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405899 | | N/A | Equity/Index | SG- | 09/03/2024 | 08/18/2025 | 1,408 | 559,060 | 400.24 | 24,302 | | | 24,302 | | 12,833 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510501 | | N/A | Equity/Index | UBS- | 05/20/2025 | 04/29/2026 | 156 | 63,309 | 417.84 | | 1,744 | | 1,744 | | 1,403 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510998 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/20/2026 | 928 | 376,128 | 419.02 | | 9,788 | | 9,788 | | 8,681 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505465 | | N/A | Equity/Index | BMO- | 03/14/2025 | 02/12/2026 | 337 | 137,112 | 417.75 | | 3,906 | | 3,906 | | 2,170 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502686 | | N/A | Equity/Index | SG- | 02/07/2025 | 01/22/2026 | 248 | 100,068 | 417.9 | | 2,644 | | 2,644 | | 1,387 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505657 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/13/2026 | 1,632 | 666,117 | 423.13 | | 17,528 | | 17,528 | | 8,318 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511347 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/22/2026 | 370 | 150,165 | 397.18 | | 9,664 | | 9,664 | | 9,293 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507028 | | N/A | Equity/Index | JPM- | 04/08/2025 | 09/18/2025 | 1,285 | 509,939 | 408.9 | | 4,308 | | 4,308 | | 5,717 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504044 | | N/A | Equity/Index | BOA- | 02/25/2025 | 11/25/2025 | 244 | 99,989 | 416.2 | | 3,005 | | 3,005 | | 1,047 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407299 | | N/A | Equity/Index | SG- | 10/17/2024 | 10/17/2025 | 2,895 | 1,170,000 | 418.315 | 33,111 | | | 33,111 | | 5,827 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512344 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/08/2026 | 361 | 146,057 | 416.51 | | 4,040 | | 4,040 | | 4,172 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507039 | | N/A | Equity/Index | JPM- | 04/08/2025 | 07/17/2025 | 611 | 242,469 | 397.27 | | 4,325 | | 4,325 | | 5,999 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503760 | | N/A | Equity/Index | SG- | 02/21/2025 | 12/08/2025 | 350 | 142,415 | 420.83 | | 3,094 | | 3,094 | | 1,020 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504636 | | N/A | Equity/Index | SG- | 03/04/2025 | 02/26/2026 | 815 | 333,368 | 421.53 | | 10,155 | | 10,155 | | 4,280 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406724 | | N/A | Equity/Index | SG- | 09/30/2024 | 09/30/2025 | 7,251 | 2,900,000 | 412.70839999999998 | 80,330 | | | 80,330 | | 24,090 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513294 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/17/2026 | 247 | 100,015 | 414.05 | | 3,127 | | 3,127 | | 3,252 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512999 | | N/A | Equity/Index | UBS- | 06/24/2025 | 06/10/2026 | 219 | 88,857 | 416.62 | | 2,573 | | 2,573 | | 2,467 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509715 | | N/A | Equity/Index | MS- | 05/09/2025 | 05/01/2026 | 186 | 75,018 | 411.11 | | 2,547 | | 2,547 | | 2,449 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405468 | | N/A | Equity/Index | MS- | 08/20/2024 | 07/01/2025 | 2,250 | 879,930 | 389.77 | 43,065 | | | 43,065 | | 37,005 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2404681 | | N/A | Equity/Index | BMO- | 07/23/2024 | 07/18/2025 | 1,555 | 596,187 | 397.6 | 18,022 | | | 18,022 | | 14,895 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507351 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/26/2026 | 295 | 118,277 | 423.88 | | 1,407 | | 1,407 | | 1,510 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407909 | | N/A | Equity/Index | BMO- | 11/01/2024 | 10/28/2025 | 488 | 194,375 | 408.69 | 6,559 | | | 6,559 | | 3,280 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409249 | | N/A | Equity/Index | BMO- | 11/26/2024 | 10/31/2025 | 1,321 | 542,720 | 415.24 | 23,091 | | | 23,091 | | 4,714 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410515 | | N/A | Equity/Index | SG- | 12/16/2024 | 11/14/2025 | 1,702 | 683,642 | 418.91 | 15,454 | | | 15,454 | | 4,682 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407429 | | N/A | Equity/Index | SG- | 10/21/2024 | 09/19/2025 | 716 | 288,720 | 403.61 | 13,640 | | | 13,640 | | 6,072 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505070 | | N/A | Equity/Index | MS- | 03/10/2025 | 10/08/2025 | 170 | 69,700 | 416.91 | | 1,559 | | 1,559 | | 360 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513411 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/24/2026 | 432 | 175,461 | 418.23 | | 4,851 | | 4,851 | | 4,671 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507898 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/09/2026 | 249 | 100,038 | 412.5 | | 2,835 | | 2,835 | | 2,811 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509906 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/08/2026 | 165 | 66,447 | 414.7 | | 1,702 | | 1,702 | | 1,685 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513416 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/26/2026 | 432 | 175,461 | 416.24 | | 5,361 | | 5,361 | | 5,236 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505583 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/11/2026 | 169 | 69,030 | 413.18 | | 2,849 | | 2,849 | | 1,637 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507688 | | N/A | Equity/Index | MS- | 04/15/2025 | 04/02/2026 | 719 | 288,858 | 424.07 | | 3,846 | | 3,846 | | 3,851 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406599 | | N/A | Equity/Index | BMO- | 09/26/2024 | 09/26/2025 | 4,518 | 1,800,000 | 411.15769999999998 | 49,860 | | | 49,860 | | 17,350 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505458 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/06/2026 | 2,884 | 1,173,384 | 423.46 | | 26,908 | | 26,908 | | 13,697 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500796 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/12/2025 | 7,223 | 2,865,220 | 416.92 | | 49,803 | | 49,803 | | 32,469 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509709 | | N/A | Equity/Index | MS- | 05/09/2025 | 05/06/2026 | 885 | 356,938 | 417.27 | | 9,031 | | 9,031 | | 8,333 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509903 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/07/2026 | 585 | 235,585 | 419.9 | | 5,077 | | 5,077 | | 4,929 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503781 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/09/2026 | 196 | 79,752 | 416.61 | | 2,660 | | 2,660 | | 1,350 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510403 | | N/A | Equity/Index | GS- | 05/19/2025 | 04/21/2026 | 198 | 80,372 | 415.68 | | 2,388 | | 2,388 | | 2,008 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409192 | | N/A | Equity/Index | SG- | 11/25/2024 | 10/31/2025 | 1,284 | 525,926 | 415.24 | 21,135 | | | 21,135 | | 4,582 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405471 | | N/A | Equity/Index | MS- | 08/20/2024 | 08/08/2025 | 1,968 | 769,645 | 398.62 | 27,965 | | | 27,965 | | 19,401 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504897 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/27/2026 | 558 | 228,853 | 413.12 | | 10,033 | | 10,033 | | 5,325 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502142 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/09/2026 | 655 | 263,382 | 404.74 | | 11,489 | | 11,489 | | 8,560 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506381 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/16/2026 | 281 | 115,092 | 408.86 | | 5,696 | | 5,696 | | 3,628 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404924 | | N/A | Equity/Index | JPM- | 08/01/2024 | 07/25/2025 | 1,299 | 504,415 | 398.79 | 17,695 | | | 17,695 | | 11,559 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407906 | | N/A | Equity/Index | BMO- | 11/01/2024 | 10/10/2025 | 795 | 316,656 | 406.54 | 11,146 | | | 11,146 | | 5,762 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405897 | | N/A | Equity/Index | SG- | 09/03/2024 | 08/04/2025 | 985 | 391,104 | 399.94 | 16,676 | | | 16,676 | | 8,333 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511337 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/22/2026 | 370 | 150,165 | 414.04 | | 5,099 | | 5,099 | | 4,519 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504895 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/27/2026 | 489 | 200,554 | 413.36 | | 8,709 | | 8,709 | | 4,597 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501636 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/08/2025 | 316 | 127,582 | 420.83 | | 2,493 | | 2,493 | | 921 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406545 | | N/A | Equity/Index | SG- | 09/25/2024 | 09/25/2025 | 2,765 | 1,100,000 | 410.53989999999999 | 30,250 | | | 30,250 | | 11,320 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504890 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/27/2026 | 489 | 200,554 | 422.78 | | 5,858 | | 5,858 | | 2,341 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501461 | | N/A | Equity/Index | BMO- | 01/24/2025 | 01/07/2026 | 249 | 99,936 | 411.75 | | 3,125 | | 3,125 | | 1,997 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2503941 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/02/2026 | 112 | 45,692 | 413.17 | | 1,804 | | 1,804 | | 949 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408898 | | N/A | Equity/Index | BMO- | 11/21/2024 | 10/31/2025 | 1,273 | 519,524 | 415.24 | 19,630 | | | 19,630 | | 4,543 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504741 | | N/A | Equity/Index | MS- | 03/05/2025 | 03/02/2026 | 1,405 | 575,544 | 427.33 | | 13,355 | | 13,355 | | 4,690 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503790 | | N/A | Equity/Index | SG- | 02/21/2025 | 11/04/2025 | 166 | 67,545 | 405.43 | | 2,807 | | 2,807 | | 1,610 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503782 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/05/2026 | 462 | 187,988 | 414.76 | | 6,722 | | 6,722 | | 3,559 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501767 | | N/A | Equity/Index | SG- | 01/28/2025 | 01/12/2026 | 619 | 248,733 | 411.64 | | 8,035 | | 8,035 | | 5,255 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503775 | | N/A | Equity/Index | SG- | 02/21/2025 | 10/10/2025 | 151 | 61,442 | 408.57 | | 2,042 | | 2,042 | | 896 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506580 | | N/A | Equity/Index | CITI- | 04/02/2025 | 04/01/2026 | 2,032 | 837,448 | 428.33 | | 18,938 | | 18,938 | | 7,480 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408321 | | N/A | Equity/Index | SG- | 11/08/2024 | 10/23/2025 | 6,053 | 2,456,671 | 416.98 | 75,360 | | | 75,360 | | 15,891 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505460 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/09/2026 | 5,750 | 2,339,445 | 423.46 | | 54,108 | | 54,108 | | 27,847 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508201 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/16/2026 | 382 | 153,617 | 414.17 | | 4,090 | | 4,090 | | 4,059 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500876 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/24/2025 | 1,483 | 589,774 | 416.62 | | 11,330 | | 11,330 | | 7,539 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406390 | | N/A | Equity/Index | BMO- | 09/20/2024 | 09/22/2025 | 3,320 | 1,320,000 | 410.37479999999999 | 36,564 | | | 36,564 | | 13,372 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503942 | | N/A | Equity/Index | SG- | 02/24/2025 | 12/18/2025 | 117 | 47,731 | 410.07 | | 1,909 | | 1,909 | | 975 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407825 | | N/A | Equity/Index | BMO- | 10/30/2024 | 10/14/2025 | 250 | 99,975 | 418.85 | 2,083 | | | 2,083 | | 444 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404680 | | N/A | Equity/Index | BMO- | 07/23/2024 | 07/18/2025 | 3,672 | 1,407,845 | 395.49 | 47,222 | | | 47,222 | | 42,706 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509083 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/24/2026 | 2,768 | 1,116,833 | 419.83 | | 24,137 | | 24,137 | | 22,138 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405726 | | N/A | Equity/Index | SG- | 08/28/2024 | 08/28/2025 | 2,027 | 800,000 | 406.46719999999999 | 24,800 | | | 24,800 | | 9,864 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503567 | | N/A | Equity/Index | SG- | 02/19/2025 | 02/17/2026 | 1,546 | 628,186 | 420.9 | | 17,408 | | 17,408 | | 8,053 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2411124 | | N/A | Equity/Index | MS- | 12/24/2024 | 12/12/2025 | 1,400 | 559,496 | 416.92 | 13,364 | | | 13,364 | | 6,293 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409195 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/07/2025 | 279 | 114,278 | 413.97 | 4,922 | | | 4,922 | | 1,228 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406775 | | N/A | Equity/Index | SG- | 10/02/2024 | 10/02/2025 | 4,253 | 1,700,000 | 412.40010000000001 | 47,940 | | | 47,940 | | 15,082 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408949 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/10/2025 | 1,210 | 494,926 | 420.07 | 16,287 | | | 16,287 | | 2,750 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504740 | | N/A | Equity/Index | MS- | 03/05/2025 | 02/27/2026 | 1,908 | 781,593 | 427.33 | | 17,961 | | 17,961 | | 6,218 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503786 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/04/2026 | 123 | 50,049 | 413.31 | | 1,898 | | 1,898 | | 1,043 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500797 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/12/2025 | 253 | 100,360 | 416.66 | | 1,774 | | 1,774 | | 1,165 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503787 | | N/A | Equity/Index | SG- | 02/21/2025 | 12/23/2025 | 171 | 69,580 | 410.13 | | 2,693 | | 2,693 | | 1,458 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501107 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/19/2025 | 4,040 | 1,617,980 | 412.04 | | 46,016 | | 46,016 | | 28,299 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504505 | | N/A | Equity/Index | SG- | 03/03/2025 | 12/09/2025 | 227 | 93,569 | 412.85 | | 3,829 | | 3,829 | | 1,436 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509282 | | N/A | Equity/Index | NTX- | 05/06/2025 | 04/29/2026 | 4,598 | 1,853,730 | 417.84 | | 44,043 | | 44,043 | | 42,409 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407147 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2025 | 3,260 | 1,306,090 | 413.77969999999999 | 38,138 | | | 38,138 | | 11,190 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409313 | | N/A | Equity/Index | BMO- | 11/27/2024 | 11/14/2025 | 606 | 249,357 | 418.11 | 9,975 | | | 9,975 | | 1,828 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512887 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/17/2026 | 371 | 150,433 | 415.73 | | 4,582 | | 4,582 | | 4,484 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2510282 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/08/2026 | 5,355 | 2,170,489 | 416.43 | | 62,402 | | 62,402 | | 55,464 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505565 | | N/A | Equity/Index | MS- | 03/17/2025 | 10/09/2025 | 156 | 63,720 | 418.36 | | 1,089 | | 1,089 | | 273 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503940 | | N/A | Equity/Index | SG- | 02/24/2025 | 01/15/2026 | 87 | 35,493 | 412.6 | | 1,371 | | 1,371 | | 700 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503761 | | N/A | Equity/Index | SG- | 02/21/2025 | 12/10/2025 | 146 | 59,407 | 418.87 | | 1,448 | | 1,448 | | 533 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510526 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/27/2026 | 193 | 78,325 | 398.25 | | 5,012 | | 4,458 | | 4,699 | | | (554) | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500795 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/12/2025 | 938 | 372,086 | 417.36 | | 6,287 | | 6,287 | | 4,044 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507615 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/30/2026 | 1,006 | 404,422 | 399.81 | | 20,105 | | 20,105 | | 20,605 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511811 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 924 | 374,368 | 422.08 | | 8,233 | | 8,233 | | 7,487 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500890 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/26/2025 | 1,361 | 541,256 | 414.92 | | 11,609 | | 11,609 | | 8,124 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505470 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/06/2026 | 376 | 152,979 | 410.13 | | 6,569 | | 6,569 | | 4,361 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509278 | | N/A | Equity/Index | NTX- | 05/06/2025 | 04/29/2026 | 452 | 182,228 | 418.85 | | 4,100 | | 4,100 | | 3,924 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508572 | | N/A | Equity/Index | CITI- | 04/25/2025 | 04/02/2026 | 375 | 150,656 | 413.4 | | 3,851 | | 3,851 | | 4,094 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509127 | | N/A | Equity/Index | SG- | 05/05/2025 | 04/22/2026 | 248 | 100,013 | 415.59 | | 2,770 | | 2,770 | | 2,666 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510915 | | N/A | Equity/Index | UBS- | 05/23/2025 | 05/20/2026 | 619 | 250,101 | 420.45 | | 5,831 | | 5,831 | | 5,150 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506039 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/18/2026 | 1,169 | 477,548 | 424.49 | | 11,573 | | 11,573 | | 5,534 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504745 | | N/A | Equity/Index | MS- | 03/05/2025 | 02/27/2026 | 503 | 206,049 | 425.07 | | 5,331 | | 5,331 | | 1,994 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512586 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/09/2026 | 248 | 100,068 | 417.63 | | 2,557 | | 2,557 | | 2,632 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501762 | | N/A | Equity/Index | SG- | 01/28/2025 | 01/09/2026 | 433 | 173,992 | 414 | | 4,997 | | 4,997 | | 3,039 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503802 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/13/2026 | 419 | 170,491 | 404.71 | | 9,205 | | 9,205 | | 6,271 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507901 | | N/A | Equity/Index | MS- | 04/17/2025 | 04/08/2026 | 249 | 100,038 | 409.8 | | 3,241 | | 3,241 | | 3,258 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504742 | | N/A | Equity/Index | MS- | 03/05/2025 | 03/03/2026 | 450 | 184,338 | 426.63 | | 4,457 | | 4,457 | | 1,609 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504506 | | N/A | Equity/Index | SG- | 03/03/2025 | 10/02/2025 | 195 | 80,379 | 406.68 | | 3,596 | | 3,596 | | 1,306 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404923 | | N/A | Equity/Index | JPM- | 08/01/2024 | 07/25/2025 | 1,784 | 692,745 | 398.21 | 24,968 | | | 24,968 | | 16,852 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509712 | | N/A | Equity/Index | MS- | 05/09/2025 | 05/06/2026 | 3,366 | 1,357,575 | 416.26 | | 36,228 | | 36,228 | | 33,690 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503569 | | N/A | Equity/Index | SG- | 02/19/2025 | 02/13/2026 | 873 | 354,726 | 419.26 | | 10,493 | | 10,493 | | 5,042 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505660 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/13/2026 | 1,148 | 468,568 | 421.44 | | 13,351 | | 13,351 | | 6,647 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405357 | | N/A | Equity/Index | SG- | 08/16/2024 | 08/15/2025 | 9,230 | 3,600,000 | 401.741199999999999 | 114,120 | | | 114,120 | | 71,505 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409200 | | N/A | Equity/Index | SG- | 11/25/2024 | 10/24/2025 | 488 | 199,885 | 407.81 | 10,502 | | | 10,502 | | 3,472 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405510 | | N/A | Equity/Index | SG- | 08/22/2024 | 08/22/2025 | 4,180 | 1,640,000 | 404.316700000000003 | 51,332 | | | 51,332 | | 24,863 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406038 | | N/A | Equity/Index | SG- | 09/09/2024 | 09/09/2025 | 6,808 | 2,700,000 | 408.765300000000002 | 79,380 | | | 79,380 | | 28,581 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505663 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/12/2026 | 245 | 99,999 | 420.64 | | 2,947 | | 2,947 | | 1,496 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512886 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/12/2026 | 415 | 168,274 | 415.72 | | 5,051 | | 5,051 | | 4,949 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507596 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/27/2026 | 2,039 | 819,698 | 422.89 | | 11,706 | | 11,706 | | 11,503 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2502365 | | N/A | Equity/Index | BMO | 02/04/2025 | 01/20/2026 | 384 | 154,464 | 416.51 | | 4,093 | | 4,093 | | 2,369 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508209 | | N/A | Equity/Index | JPM | 04/22/2025 | 04/08/2026 | 579 | 232,839 | 403.78 | | 10,013 | | 10,013 | | 10,226 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503774 | | N/A | Equity/Index | SG | 02/21/2025 | 02/13/2026 | 1,811 | 736,896 | 417.86 | | 23,561 | | 23,561 | | 11,635 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405358 | | N/A | Equity/Index | SG | 08/16/2024 | 08/18/2025 | 1,538 | 600,000 | 401.741199999999 | 19,200 | | | 19,200 | | 12,159 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502690 | | N/A | Equity/Index | SG | 02/07/2025 | 01/30/2026 | 1,096 | 442,236 | 417.99 | | 11,979 | | 11,979 | | 6,405 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511401 | | N/A | Equity/Index | NTX | 06/02/2025 | 05/19/2026 | 307 | 124,611 | 410.76 | | 4,789 | | 4,789 | | 4,422 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509711 | | N/A | Equity/Index | MS | 05/09/2025 | 05/05/2026 | 3,322 | 1,339,829 | 416.39 | | 35,389 | | 35,389 | | 32,846 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409188 | | N/A | Equity/Index | SG | 11/25/2024 | 10/31/2025 | 451 | 184,730 | 417.23 | 6,828 | | | 6,828 | | 1,275 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502983 | | N/A | Equity/Index | SG | 02/11/2025 | 01/30/2026 | 610 | 247,068 | 417.19 | | 7,393 | | 7,393 | | 3,795 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512508 | | N/A | Equity/Index | BMO | 06/17/2025 | 05/27/2026 | 142 | 57,328 | 418.48 | | 1,484 | | 1,484 | | 1,350 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508197 | | N/A | Equity/Index | JPM | 04/22/2025 | 04/16/2026 | 297 | 119,436 | 416.17 | | 2,842 | | 2,842 | | 2,799 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408325 | | N/A | Equity/Index | SG | 11/08/2024 | 10/10/2025 | 435 | 176,549 | 408.61 | 7,517 | | | 7,517 | | 2,570 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2404922 | | N/A | Equity/Index | JPM | 08/01/2024 | 07/25/2025 | 1,290 | 500,920 | 397.82 | 18,389 | | | 18,389 | | 12,664 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410522 | | N/A | Equity/Index | SG | 12/16/2024 | 11/14/2025 | 1,240 | 498,071 | 412.83 | 15,190 | | | 15,190 | | 6,509 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410232 | | N/A | Equity/Index | BMO | 12/11/2024 | 10/17/2025 | 990 | 399,416 | 423.91 | 6,643 | | | 6,643 | | 851 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511001 | | N/A | Equity/Index | NTX | 05/27/2025 | 05/22/2026 | 1,170 | 474,213 | 417.17 | | 13,667 | | 13,667 | | 12,237 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408907 | | N/A | Equity/Index | BMO | 11/21/2024 | 10/03/2025 | 722 | 294,655 | 406.45 | 14,808 | | | 14,808 | | 4,998 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410169 | | N/A | Equity/Index | BMO | 12/10/2024 | 11/26/2025 | 618 | 250,111 | 427.81 | 4,338 | | | 4,338 | | 646 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511996 | | N/A | Equity/Index | UBS | 06/10/2025 | 06/04/2026 | 247 | 100,040 | 419.67 | | 2,547 | | 2,547 | | 2,291 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500954 | | N/A | Equity/Index | BOA | 01/16/2025 | 12/16/2025 | 262 | 104,787 | 409.7 | | 3,243 | | 3,243 | | 2,323 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501230 | | N/A | Equity/Index | BMO | 01/21/2025 | 12/19/2025 | 499 | 200,748 | 406.07 | | 8,219 | | 8,219 | | 5,525 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509708 | | N/A | Equity/Index | MS | 05/09/2025 | 05/05/2026 | 256 | 103,250 | 417.39 | | 2,584 | | 2,584 | | 2,382 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409312 | | N/A | Equity/Index | BMO | 11/27/2024 | 11/14/2025 | 7,550 | 3,106,674 | 418.91 | 120,272 | | | 120,272 | | 20,770 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408129 | | N/A | Equity/Index | SG | 11/05/2024 | 10/20/2025 | 250 | 100,038 | 415.82 | 2,525 | | | 2,525 | | 730 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506036 | | N/A | Equity/Index | BMO | 03/24/2025 | 10/09/2025 | 156 | 63,728 | 418.36 | | 1,062 | | 1,062 | | 273 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410234 | | N/A | Equity/Index | BMO | 12/11/2024 | 12/02/2025 | 618 | 249,332 | 426.71 | 4,388 | | | 4,388 | | 827 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501772 | | N/A | Equity/Index | SG | 01/28/2025 | 01/09/2026 | 1,353 | 543,676 | 407.7 | | 20,728 | | 20,728 | | 15,336 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504898 | | N/A | Equity/Index | SG | 03/07/2025 | 02/27/2026 | 409 | 167,743 | 409.78 | | 8,335 | | 8,335 | | 4,956 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501764 | | N/A | Equity/Index | SG | 01/28/2025 | 01/09/2026 | 490 | 196,897 | 412.01 | | 6,208 | | 6,208 | | 3,989 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501231 | | N/A | Equity/Index | BMO | 01/21/2025 | 12/19/2025 | 526 | 211,610 | 403.96 | | 9,431 | | 9,431 | | 6,667 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512005 | | N/A | Equity/Index | UBS | 06/10/2025 | 06/04/2026 | 247 | 100,040 | 417.11 | | 2,887 | | 2,887 | | 2,655 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501467 | | N/A | Equity/Index | BMO | 01/24/2025 | 01/05/2026 | 249 | 99,936 | 409.3 | | 3,484 | | 3,484 | | 2,376 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508196 | | N/A | Equity/Index | JPM | 04/22/2025 | 04/14/2026 | 3,306 | 1,329,475 | 417.09 | | 29,718 | | 29,718 | | 29,128 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2512003 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/01/2026 | 386 | 156,338 | 417.01 | | 4,489 | | 4,489 | | 4,122 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503344 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/06/2026 | 317 | 128,293 | 413.59 | | 4,448 | | 4,448 | | 2,599 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505747 | | N/A | Equity/Index | JPM- | 03/19/2025 | 03/19/2026 | 7,622 | 3,114,197 | 421.74 | | 88,583 | | 88,583 | | 44,685 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513295 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/18/2026 | 344 | 139,292 | 413.59 | | 4,462 | | 4,462 | | 4,660 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404304 | | N/A | Equity/Index | BMO- | 07/11/2024 | 07/02/2025 | 5,843 | 2,220,749 | 389.26 | 83,789 | | | 83,789 | | 99,311 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507222 | | N/A | Equity/Index | MS- | 04/10/2025 | 08/18/2025 | 293 | 117,103 | 395.89 | | 3,335 | | 3,335 | | 3,795 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509098 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/16/2026 | 254 | 102,484 | 413.16 | | 3,053 | | 3,053 | | 2,915 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506195 | | N/A | Equity/Index | MS- | 03/26/2025 | 03/06/2026 | 244 | 99,930 | 423.2 | | 2,627 | | 2,627 | | 1,183 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407428 | | N/A | Equity/Index | SG- | 10/21/2024 | 09/19/2025 | 666 | 268,558 | 402.62 | 13,167 | | | 13,167 | | 6,128 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508583 | | N/A | Equity/Index | CITI- | 04/25/2025 | 03/31/2026 | 1,684 | 676,547 | 399.81 | | 32,905 | | 32,905 | | 35,113 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511335 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/22/2026 | 473 | 191,967 | 416.95 | | 5,700 | | 5,700 | | 4,919 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2411364 | | N/A | Equity/Index | SG- | 12/27/2024 | 10/10/2025 | 286 | 114,103 | 419.63 | 1,839 | | | 1,839 | | 420 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503778 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/17/2026 | 1,464 | 595,702 | 417.86 | | 19,237 | | 19,237 | | 9,623 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505749 | | N/A | Equity/Index | JPM- | 03/19/2025 | 03/12/2026 | 4,065 | 1,660,878 | 418.38 | | 54,378 | | 54,378 | | 28,072 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510631 | | N/A | Equity/Index | CITI- | 05/22/2025 | 04/15/2026 | 149 | 60,171 | 415.07 | | 1,548 | | 1,548 | | 1,541 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410517 | | N/A | Equity/Index | SG- | 12/16/2024 | 11/18/2025 | 628 | 252,249 | 415.85 | 6,745 | | | 6,745 | | 2,528 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506378 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/20/2026 | 244 | 99,938 | 414.87 | | 3,941 | | 3,941 | | 2,224 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2500884 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/08/2025 | 251 | 99,820 | 413.7 | | 2,121 | | 2,121 | | 1,402 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501105 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/26/2025 | 6,122 | 2,451,800 | 412.92 | | 68,505 | | 68,505 | | 41,610 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512591 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/10/2026 | 375 | 151,313 | 416.56 | | 4,091 | | 4,091 | | 4,237 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405555 | | N/A | Equity/Index | BMO- | 08/23/2024 | 08/25/2025 | 3,815 | 1,500,000 | 405.01659999999998 | 47,400 | | | 47,400 | | 21,666 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512749 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/11/2026 | 248 | 100,137 | 415.86 | | 2,815 | | 2,815 | | 2,920 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509281 | | N/A | Equity/Index | NTX- | 05/06/2025 | 04/28/2026 | 363 | 146,347 | 418.22 | | 3,394 | | 3,394 | | 3,260 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410418 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/24/2025 | 739 | 297,684 | 423.35 | 5,942 | | | 5,942 | | 1,352 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504042 | | N/A | Equity/Index | BOA- | 02/25/2025 | 02/20/2026 | 279 | 114,331 | 423.99 | | 3,177 | | 3,177 | | 1,151 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509271 | | N/A | Equity/Index | NTX- | 05/06/2025 | 04/29/2026 | 1,086 | 437,832 | 420.86 | | 8,813 | | 8,813 | | 8,324 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505467 | | N/A | Equity/Index | BMO- | 03/14/2025 | 02/27/2026 | 247 | 100,494 | 413.36 | | 3,690 | | 3,690 | | 2,261 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507616 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/27/2026 | 1,393 | 560,000 | 398.94 | | 28,663 | | 28,663 | | 29,449 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511002 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/26/2026 | 588 | 238,322 | 417.34 | | 6,880 | | 6,880 | | 6,181 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512341 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/08/2026 | 198 | 80,109 | 417.08 | | 2,152 | | 2,152 | | 2,220 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512347 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/05/2026 | 370 | 149,698 | 414.97 | | 4,451 | | 4,451 | | 4,599 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505571 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/04/2026 | 157 | 64,128 | 422.33 | | 1,699 | | 1,699 | | 805 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405676 | | N/A | Equity/Index | SG- | 08/27/2024 | 08/27/2025 | 7,547 | 2,975,270 | 406.06720000000001 | 92,829 | | | 92,829 | | 38,187 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2511399 | | N/A | Equity/Index | NTX- | 06/02/2025 | 05/28/2026 | 1,435 | 582,467 | 417.6 | | 16,660 | | 16,660 | | 14,977 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405414 | | N/A | Equity/Index | SG- | 08/19/2024 | 08/19/2025 | 4,532 | 1,772,183 | 403.20350000000002 | 55,646 | | | 55,646 | | 31,159 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408505 | | N/A | Equity/Index | BMO- | 11/12/2024 | 10/10/2025 | 971 | 394,469 | 414.62 | 13,691 | | | 13,691 | | 2,887 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503566 | | N/A | Equity/Index | SG- | 02/19/2025 | 02/13/2026 | 247 | 100,364 | 420.71 | | 2,776 | | 2,776 | | 1,272 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502793 | | N/A | Equity/Index | SG- | 02/10/2025 | 01/23/2026 | 671 | 271,225 | 412.39 | | 9,488 | | 9,488 | | 5,712 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506577 | | N/A | Equity/Index | CITI- | 04/02/2025 | 09/03/2025 | 437 | 180,101 | 429.08 | | 725 | | 725 | | 17 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406627 | | N/A | Equity/Index | SG- | 09/27/2024 | 09/26/2025 | 15,630 | 6,240,000 | 411.21719999999999 | 177,839 | | | 177,839 | | 59,571 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2410170 | | N/A | Equity/Index | BMO- | 12/10/2024 | 11/26/2025 | 1,853 | 749,928 | 425.88 | 14,583 | | | 14,583 | | 2,518 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505664 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/13/2026 | 6,146 | 2,508,551 | 420.08 | | 76,026 | | 76,026 | | 39,296 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504154 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/26/2026 | 5,389 | 2,200,000 | 422.05919999999998 | | 64,240 | | 64,240 | | 27,144 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509936 | | N/A | Equity/Index | CITI- | 05/13/2025 | 05/13/2026 | 993 | 400,000 | 412.77775000000003 | | 12,840 | | 12,840 | | 12,834 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2505073 | | N/A | Equity/Index | MS- | 03/10/2025 | 03/02/2026 | 268 | 109,880 | 424.24 | | 2,936 | | 2,936 | | 1,163 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2506041 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/06/2026 | 123 | 50,247 | 422.95 | | 1,261 | | 1,261 | | 608 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512588 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/10/2026 | 536 | 216,276 | 417.17 | | 5,676 | | 5,676 | | 5,858 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510502 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/15/2026 | 5,084 | 2,063,240 | 418.49 | | 58,059 | | 58,059 | | 46,970 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509853 | | N/A | Equity/Index | SG- | 05/12/2025 | 04/16/2026 | 448 | 180,817 | 413.16 | | 5,734 | | 5,734 | | 5,340 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2502133 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/14/2026 | 1,974 | 793,765 | 414.53 | | 22,523 | | 22,523 | | 13,181 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503563 | | N/A | Equity/Index | SG- | 02/19/2025 | 02/13/2026 | 1,485 | 603,400 | 422.3 | | 15,489 | | 15,489 | | 6,717 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2409179 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/07/2025 | 458 | 187,597 | 421.03 | 6,009 | | | 6,009 | | 883 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511332 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/27/2026 | 1,081 | 438,724 | 419.5 | | 11,718 | | 11,718 | | 9,795 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509479 | | N/A | Equity/Index | MS- | 05/08/2025 | 05/04/2026 | 2,051 | 827,373 | 416.59 | | 21,564 | | 21,564 | | 19,950 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408503 | | N/A | Equity/Index | BMO- | 11/12/2024 | 10/17/2025 | 770 | 312,813 | 418.27 | 9,371 | | | 9,371 | | 1,559 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513289 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/18/2026 | 1,445 | 585,109 | 415 | | 17,557 | | 17,557 | | 18,246 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2507594 | | N/A | Equity/Index | MS- | 04/14/2025 | 04/01/2026 | 477 | 191,759 | 425.25 | | 2,363 | | 2,363 | | 2,325 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509082 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/24/2026 | 1,764 | 711,739 | 420.14 | | 15,111 | | 15,111 | | 13,835 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511403 | | N/A | Equity/Index | NTX- | 06/02/2025 | 05/13/2026 | 143 | 58,044 | 408.75 | | 2,398 | | 2,398 | | 2,227 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513407 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/24/2026 | 432 | 175,461 | 419.94 | | 4,463 | | 4,463 | | 4,246 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510503 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/15/2026 | 186 | 75,484 | 418.3 | | 2,143 | | 2,143 | | 1,738 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509719 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/22/2026 | 200 | 80,664 | 408.17 | | 3,058 | | 3,058 | | 2,970 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510499 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/15/2026 | 227 | 92,123 | 420.32 | | 2,370 | | 2,370 | | 1,871 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509707 | | N/A | Equity/Index | MS- | 05/09/2025 | 05/01/2026 | 203 | 81,874 | 417.6 | | 2,001 | | 2,001 | | 1,842 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501766 | | N/A | Equity/Index | SG- | 01/28/2025 | 01/09/2026 | 1,168 | 469,337 | 411.64 | | 15,032 | | 15,032 | | 9,765 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2407744 | | N/A | Equity/Index | BMO- | 10/29/2024 | 11/26/2025 | 362 | 144,648 | 380.97 | 13,539 | | | 5,112 | | 11,693 | | | (6,251) | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511814 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 247 | 100,075 | 420.95 | | 2,344 | | 2,344 | | 2,040 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2504885 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/27/2026 | 245 | 100,482 | 425.68 | | 2,565 | | 2,565 | | 922 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505463 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/06/2026 | 1,570 | 638,770 | 421.9 | | 15,920 | | 15,920 | | 8,422 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505580 | | N/A | Equity/Index | MS- | 03/17/2025 | 12/12/2025 | 125 | 51,058 | 408.86 | | 1,996 | | 1,996 | | 1,071 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505585 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/09/2026 | 132 | 53,917 | 412.15 | | 2,308 | | 2,308 | | 1,353 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509090 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/27/2026 | 489 | 197,302 | 416.82 | | 5,049 | | 5,049 | | 4,751 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503346 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/06/2026 | 271 | 109,676 | 409.96 | | 4,523 | | 4,523 | | 2,855 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502982 | | N/A | Equity/Index | SG- | 02/11/2025 | 02/03/2026 | 247 | 100,042 | 417.54 | | 2,981 | | 2,981 | | 1,532 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500872 | | N/A | Equity/Index | BMO- | 01/15/2025 | 12/17/2025 | 1,364 | 542,449 | 417.83 | | 9,343 | | 9,343 | | 5,868 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509721 | | N/A | Equity/Index | MS- | 05/09/2025 | 05/01/2026 | 186 | 75,018 | 407.51 | | 2,997 | | 2,997 | | 2,930 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504894 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/27/2026 | 245 | 100,482 | 420.64 | | 3,227 | | 3,227 | | 1,387 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405130 | | N/A | Equity/Index | MS- | 08/08/2024 | 08/07/2025 | 463 | 179,176 | 379.78 | 11,916 | | | 11,916 | | 13,052 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511818 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | 1,453 | 588,697 | 418.32 | | 15,823 | | 15,823 | | 14,102 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505569 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/10/2026 | 1,242 | 507,307 | 423.33 | | 13,037 | | 13,037 | | 6,116 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410476 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/16/2025 | 2,490 | 1,000,000 | 415.7285 | 29,500 | | | 29,500 | | 12,895 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408125 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/20/2025 | 1,311 | 524,597 | 420.88 | 10,239 | | | 10,239 | | 1,923 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505659 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/12/2026 | 1,841 | 751,423 | 421.42 | | 21,356 | | 21,356 | | 10,614 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501102 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/12/2025 | 250 | 100,123 | 412.01 | | 2,778 | | 2,778 | | 1,687 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409183 | | N/A | Equity/Index | SG- | 11/25/2024 | 11/10/2025 | 1,180 | 483,328 | 420.07 | 16,284 | | | 16,284 | | 2,682 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502988 | | N/A | Equity/Index | SG- | 02/11/2025 | 01/29/2026 | 2,491 | 1,008,930 | 416.26 | | 31,387 | | 31,387 | | 16,539 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408509 | | N/A | Equity/Index | BMO- | 11/12/2024 | 10/10/2025 | 794 | 322,563 | 406.54 | 15,705 | | | 15,705 | | 5,760 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500955 | | N/A | Equity/Index | BOA- | 01/16/2025 | 12/16/2025 | 519 | 207,574 | 407.7 | | 7,056 | | 7,056 | | 5,304 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501228 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/19/2025 | 299 | 120,288 | 406.81 | | 4,769 | | 4,769 | | 3,148 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504892 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/26/2026 | 951 | 390,034 | 421.53 | | 12,011 | | 12,011 | | 4,994 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512337 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/03/2026 | 370 | 149,698 | 417.13 | | 3,948 | | 3,948 | | 4,071 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512752 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/16/2026 | 251 | 101,349 | 415.89 | | 2,892 | | 2,892 | | 2,997 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505655 | | N/A | Equity/Index | SG- | 03/18/2025 | 03/17/2026 | 775 | 316,324 | 424.8 | | 7,781 | | 7,781 | | 3,557 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510283 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/08/2026 | 247 | 100,114 | 416.3 | | 2,897 | | 2,897 | | 2,577 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512998 | | N/A | Equity/Index | UBS- | 06/24/2025 | 06/16/2026 | 172 | 69,787 | 417.97 | | 1,930 | | 1,930 | | 1,836 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2410420 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/11/2025 | 629 | 253,374 | 420.92 | 5,504 | | | 5,504 | | 1,303 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512755 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/15/2026 | 420 | 169,588 | 415.38 | | 4,939 | | 4,939 | | 5,132 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508626 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/17/2026 | 738 | 296,772 | 407.79 | | 11,011 | | 11,011 | | 11,365 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500681 | | N/A | Equity/Index | MS- | 01/13/2025 | 12/10/2025 | 2,358 | 931,882 | 418.87 | | 12,710 | | 12,710 | | 8,604 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502134 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/13/2026 | 651 | 261,774 | 412.98 | | 7,988 | | 7,988 | | 4,903 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2405470 | | N/A | Equity/Index | MS- | 08/20/2024 | 08/08/2025 | 2,352 | 919,820 | 398.17 | 34,128 | | | 34,128 | | 24,175 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLY5UT-EUROPEAN 1 YR TA2502362 | | N/A | Equity/Index | BMO- | 02/04/2025 | 01/16/2026 | 1,353 | 544,244 | 417.95 | | 13,151 | | 13,151 | | 7,237 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504127 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/20/2026 | 2,047 | 835,708 | 419.74 | | 26,754 | | 26,754 | | 11,893 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408905 | | N/A | Equity/Index | BMO- | 11/21/2024 | 10/03/2025 | 616 | 251,396 | 410.89 | 10,589 | | | 10,589 | | 2,653 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502132 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/15/2026 | 248 | 99,723 | 414.84 | | 2,792 | | 2,792 | | 1,624 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2411371 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/21/2025 | 427 | 170,356 | 415.17 | 4,189 | | | 4,189 | | 1,894 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513005 | | N/A | Equity/Index | UBS- | 06/24/2025 | 06/18/2026 | 203 | 82,365 | 414.14 | | 2,738 | | 2,738 | | 2,676 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2511342 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/15/2026 | 133 | 53,978 | 401.27 | | 2,994 | | 2,994 | | 2,845 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510416 | | N/A | Equity/Index | GS- | 05/19/2025 | 04/21/2026 | 138 | 56,017 | 406.67 | | 2,481 | | 2,481 | | 2,232 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504509 | | N/A | Equity/Index | SG- | 03/03/2025 | 01/20/2026 | 198 | 81,616 | 409.5 | | 4,188 | | 4,188 | | 2,113 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506483 | | N/A | Equity/Index | BOA- | 03/31/2025 | 03/24/2026 | 378 | 155,676 | 422.81 | | 4,721 | | 4,721 | | 2,108 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512745 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 943 | 380,765 | 416.73 | | 10,288 | | 10,288 | | 10,658 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2501455 | | N/A | Equity/Index | BMO- | 01/24/2025 | 12/31/2025 | 285 | 114,385 | 411.92 | | 3,471 | | 3,471 | | 2,171 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512330 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/03/2026 | 370 | 149,698 | 419.59 | | 3,456 | | 3,456 | | 3,551 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2500680 | | N/A | Equity/Index | MS- | 01/13/2025 | 12/09/2025 | 4,481 | 1,770,891 | 418.92 | | 23,917 | | 23,917 | | 16,113 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509909 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | 248 | 99,872 | 411.71 | | 3,218 | | 3,218 | | 3,105 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2510635 | | N/A | Equity/Index | CITI- | 05/22/2025 | 03/31/2026 | 154 | 62,190 | 399.34 | | 3,211 | | 3,211 | | 3,271 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507690 | | N/A | Equity/Index | MS- | 04/15/2025 | 03/19/2026 | 466 | 187,216 | 421.86 | | 2,713 | | 2,713 | | 2,708 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512507 | | N/A | Equity/Index | BMO- | 06/17/2025 | 05/19/2026 | 168 | 67,825 | 419.11 | | 1,499 | | 1,499 | | 1,494 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2502992 | | N/A | Equity/Index | SG- | 02/11/2025 | 01/30/2026 | 518 | 209,806 | 411.94 | | 7,920 | | 7,920 | | 4,703 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2505457 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/06/2026 | 2,476 | 1,007,385 | 424.48 | | 21,789 | | 21,789 | | 10,833 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2513000 | | N/A | Equity/Index | UBS- | 06/24/2025 | 06/12/2026 | 160 | 64,918 | 416.49 | | 1,902 | | 1,902 | | 1,832 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2503568 | | N/A | Equity/Index | SG- | 02/19/2025 | 02/19/2026 | 5,598 | 2,274,635 | 419.93 | | 66,448 | | 66,448 | | 31,858 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409251 | | N/A | Equity/Index | BMO- | 11/26/2024 | 10/03/2025 | 1,221 | 501,636 | 405.45 | 28,755 | | | 28,755 | | 9,353 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512759 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/11/2026 | 248 | 100,137 | 414.08 | | 3,065 | | 3,065 | | 3,203 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512896 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/05/2026 | 371 | 150,433 | 400.32 | | 8,355 | | 8,355 | | 8,540 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408222 | | N/A | Equity/Index | BMO- | 11/07/2024 | 10/21/2025 | 1,964 | 793,201 | 417.35 | 21,997 | | | 21,997 | | 4,781 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2512343 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/05/2026 | 1,118 | 452,332 | 416.71 | | 12,421 | | 12,421 | | 12,696 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2409185 | | N/A | Equity/Index | SG- | 11/25/2024 | 10/21/2025 | 670 | 274,432 | 417.35 | 9,789 | | | 9,789 | | 1,631 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2509126 | | N/A | Equity/Index | SG- | 05/05/2025 | 04/14/2026 | 275 | 110,902 | 417.09 | | 2,789 | | 2,789 | | 2,495 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2408215 | | N/A | Equity/Index | BMO- | 11/07/2024 | 10/16/2025 | 247 | 99,756 | 421.33 | 2,193 | | | 2,193 | | 314 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2506484 | | N/A | Equity/Index | BOA- | 03/31/2025 | 03/25/2026 | 521 | 214,569 | 422.31 | | 6,678 | | 6,678 | | 3,032 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2507220 | | N/A | Equity/Index | MS- | 04/10/2025 | 07/16/2025 | 448 | 179,052 | 395.58 | | 4,476 | | 4,476 | | 5,100 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2508782 | | N/A | Equity/Index | MS- | 04/29/2025 | 04/22/2026 | 5,023 | 2,022,963 | 417.22 | | 46,188 | | 46,188 | | 44,745 | | | | | | | .0001 |
| SPLY5UT-EUROPEAN 1 YR TA2504743 | | N/A | Equity/Index | MS- | 03/05/2025 | 02/27/2026 | 1,603 | 656,653 | 425.27 | | 16,793 | | 16,793 | | 6,249 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 1 YR TA2504048 | | N/A | Equity/Index | BOA- | 02/25/2025 | 02/23/2026 | 906 | 371,270 | 420.73 | | 12,066 | | 12,066 | | 5,216 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512735 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 267 | 107,809 | 418.55 | | 2,662 | | 2,662 | | 2,730 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511331 | | N/A | Equity/Index | UBS- | 05/30/2025 | 04/28/2026 | 183 | 74,271 | 417.21 | | 2,017 | | 2,017 | | 1,702 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408947 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/07/2025 | 1,213 | 496,153 | 418.01 | 17,758 | | | 17,758 | | 3,407 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501639 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/23/2025 | 248 | 100,128 | 410.16 | | 3,536 | | 3,536 | | 2,110 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503766 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/18/2026 | 491 | 199,788 | 419.66 | | 5,971 | | 5,971 | | 2,835 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408954 | | N/A | Equity/Index | BMO- | 11/22/2024 | 11/13/2025 | 2,396 | 980,036 | 420.72 | 31,651 | | | 31,651 | | 5,231 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510505 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/15/2026 | 2,377 | 964,658 | 417.28 | | 28,738 | | 28,738 | | 23,613 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2513426 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/12/2026 | 247 | 100,322 | 411.35 | | 3,678 | | 3,678 | | 3,663 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405129 | | N/A | Equity/Index | MS- | 08/08/2024 | 08/08/2025 | 315 | 121,902 | 357.74 | 14,357 | | | 14,357 | | 15,815 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2503343 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/06/2026 | 247 | 99,963 | 415.43 | | 3,181 | | 3,181 | | 1,760 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405688 | | N/A | Equity/Index | BOA- | 08/27/2024 | 07/25/2025 | 3,140 | 1,237,914 | 394.74 | 58,002 | | | 58,002 | | 40,373 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510277 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/14/2026 | 799 | 323,851 | 418.13 | | 8,705 | | 8,705 | | 7,687 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2509475 | | N/A | Equity/Index | MS- | 05/08/2025 | 05/01/2026 | 441 | 177,899 | 417.61 | | 4,349 | | 4,349 | | 4,000 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404916 | | N/A | Equity/Index | SG- | 08/01/2024 | 08/01/2025 | 1,545 | 600,000 | 401.08539999999999 | 19,020 | | | 19,020 | | 11,322 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408501 | | N/A | Equity/Index | BMO- | 11/12/2024 | 10/16/2025 | 891 | 361,969 | 423.62 | 8,170 | | | 8,170 | | 785 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2405255 | | N/A | Equity/Index | BNP- | 08/13/2024 | 08/13/2025 | 5,690 | 2,205,015 | 399.72687999999999 | 67,473 | | | 67,473 | | 52,837 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512345 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/05/2026 | 370 | 149,698 | 416.15 | | 4,192 | | 4,192 | | 4,327 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501087 | | N/A | Equity/Index | BMO- | 01/17/2025 | 12/10/2025 | 426 | 170,609 | 418.87 | | 3,186 | | 3,186 | | 1,554 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2408124 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/16/2025 | 268 | 107,240 | 423.62 | 1,782 | | | 1,782 | | 236 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2504887 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/27/2026 | 7,845 | 3,217,470 | 424.24 | | 87,864 | | 87,864 | | 33,342 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2404618 | | N/A | Equity/Index | BMO- | 07/22/2024 | 07/22/2025 | 3,643 | 1,400,000 | 396.95670000000001 | 46,340 | | | 46,340 | | 38,045 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2510401 | | N/A | Equity/Index | GS- | 05/19/2025 | 04/28/2026 | 167 | 67,789 | 417.21 | | 1,910 | | 1,910 | | 1,592 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508643 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/02/2026 | 267 | 107,369 | 397.73 | | 5,724 | | 5,724 | | 5,979 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2406456 | | N/A | Equity/Index | SG- | 09/23/2024 | 09/23/2025 | 9,525 | 3,800,000 | 411.67649999999998 | 105,640 | | | 105,640 | | 32,923 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2511993 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/03/2026 | 247 | 100,040 | 420.95 | | 2,379 | | 2,379 | | 2,110 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2512738 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/16/2026 | 279 | 112,655 | 418.32 | | 2,854 | | 2,854 | | 2,921 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2508780 | | N/A | Equity/Index | MS- | 04/29/2025 | 04/21/2026 | 1,809 | 728,557 | 418.69 | | 15,190 | | 15,190 | | 15,330 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 1 YR TA2501224 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/22/2025 | 250 | 100,575 | 410.86 | | 3,333 | | 3,333 | | 1,974 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505472 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/03/2027 | 247 | 100,494 | 432.22 | | 4,377 | | 3,729 | | 2,934 | | | (648) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504539 | | N/A | Equity/Index | SG- | 03/03/2025 | 12/11/2026 | 200 | 82,440 | 406.45 | | 7,366 | | 6,011 | | 5,050 | | | (1,355) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507374 | | N/A | Equity/Index | CITI- | 04/11/2025 | 06/01/2026 | 381 | 152,758 | 400.54 | | 8,077 | | 6,552 | | 8,693 | | | (1,525) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506064 | | N/A | Equity/Index | BMO- | 03/24/2025 | 12/18/2026 | 183 | 74,757 | 408.09 | | 5,783 | | 4,888 | | 4,510 | | | (895) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511006 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/21/2027 | 526 | 213,193 | 426.04 | | 10,063 | | 9,590 | | 9,410 | | | (473) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2509717 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/01/2027 | 214 | 86,310 | 432.45 | | 2,784 | | 2,582 | | 2,578 | | | (202) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504511 | | N/A | Equity/Index | SG- | 03/03/2025 | 12/08/2026 | 146 | 60,181 | 426.93 | | 3,170 | | 2,584 | | 1,822 | | | (586) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506058 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/12/2027 | 510 | 208,340 | 425.47 | | 11,455 | | 9,889 | | 8,074 | | | (1,566) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507603 | | N/A | Equity/Index | MS- | 04/14/2025 | 04/01/2027 | 369 | 148,342 | 431.22 | | 4,964 | | 4,431 | | 4,902 | | | (534) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503364 | | N/A | Equity/Index | BMO- | 02/14/2025 | 01/29/2027 | 493 | 199,522 | 411.24 | | 15,184 | | 12,340 | | 11,758 | | | (2,844) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509740 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/08/2027 | 216 | 87,117 | 420.65 | | 4,256 | | 3,950 | | 4,272 | | | (306) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511406 | | N/A | Equity/Index | NTX- | 06/02/2025 | 05/21/2027 | 548 | 222,433 | 404.29 | | 18,983 | | 18,241 | | 18,417 | | | (741) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506055 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/15/2027 | 212 | 86,604 | 427.2 | | 4,550 | | 3,930 | | 3,165 | | | (619) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406906 | | N/A | Equity/Index | BMO- | 10/04/2024 | 10/02/2026 | 1,300 | 519,298 | 398.39 | 44,603 | | | 28,177 | | 37,687 | | | (11,135) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509747 | | N/A | Equity/Index | MS- | 05/09/2025 | 03/31/2027 | 186 | 75,018 | 411.84 | | 4,689 | | 4,348 | | 4,779 | | | (341) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500160 | | N/A | Equity/Index | SG- | 01/03/2025 | 10/09/2026 | 696 | 277,105 | 398.57 | | 21,917 | | 15,899 | | 20,684 | | | (6,018) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406695 | | N/A | Equity/Index | SG- | 09/27/2024 | 06/26/2026 | 1,708 | 681,902 | 397.57 | 50,318 | | | 28,572 | | 44,344 | | | (14,365) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407679 | | N/A | Equity/Index | SG- | 10/28/2024 | 09/10/2026 | 316 | 126,615 | 416.38 | 7,012 | | | 4,489 | | 4,849 | | | (1,864) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507408 | | N/A | Equity/Index | CITI- | 04/11/2025 | 01/05/2027 | 447 | 179,220 | 398.13 | | 13,705 | | 12,011 | | 14,751 | | | (1,694) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401811 | | N/A | Equity/Index | MS- | 04/05/2024 | 04/06/2026 | 5,625 | 2,100,000 | 390.8929 | 128,940 | | | 49,483 | | 160,843 | | | (32,102) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506070 | | N/A | Equity/Index | BMO- | 03/24/2025 | 01/29/2027 | 185 | 75,574 | 406.91 | | 6,310 | | 5,394 | | 5,028 | | | (916) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509736 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/30/2027 | 199 | 80,261 | 423.49 | | 3,731 | | 3,471 | | 3,728 | | | (260) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509927 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/05/2027 | 172 | 69,266 | 403.28 | | 5,746 | | 5,363 | | 5,816 | | | (383) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402900 | | N/A | Equity/Index | SG- | 05/17/2024 | 05/18/2026 | 3,165 | 1,200,000 | 393.28550000000001 | 83,760 | | | 36,983 | | 88,753 | | | (20,854) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2410961 | | N/A | Equity/Index | SG- | 12/20/2024 | 11/13/2026 | 1,684 | 670,417 | 405.55 | 48,078 | | | 34,839 | | 41,972 | | | (12,612) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506063 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/03/2027 | 243 | 99,268 | 412.16 | | 7,635 | | 6,578 | | 5,931 | | | (1,057) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504520 | | N/A | Equity/Index | SG- | 03/03/2025 | 11/17/2026 | 122 | 50,288 | 414.38 | | 3,619 | | 2,927 | | 2,310 | | | (691) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506075 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/15/2027 | 123 | 50,247 | 406.86 | | 4,422 | | 3,820 | | 3,560 | | | (602) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504348 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/25/2027 | 251 | 103,133 | 409.79 | | 9,033 | | 7,536 | | 6,398 | | | (1,497) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308383 | | N/A | Equity/Index | BMO- | 10/27/2023 | 10/27/2025 | 4,620 | 1,600,000 | 361.7901 | 104,320 | | | 16,932 | | 229,886 | | | (25,972) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500158 | | N/A | Equity/Index | SG- | 01/03/2025 | 10/27/2026 | 582 | 231,717 | 399.81 | | 18,193 | | 13,334 | | 17,093 | | | (4,859) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407148 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/09/2026 | 1,593 | 638,266 | 409.61349999999999 | 42,445 | | | 27,261 | | 33,059 | | | (10,611) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402755 | | N/A | Equity/Index | BMO- | 05/10/2024 | 11/14/2025 | 1,473 | 554,938 | 378.12 | 42,864 | | | 10,618 | | 50,801 | | | (14,132) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401683 | | N/A | Equity/Index | BMO- | 03/28/2024 | 03/27/2026 | 4,772 | 1,800,000 | 394.15309999999999 | 110,880 | | | 41,197 | | 120,789 | | | (27,720) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500154 | | N/A | Equity/Index | SG- | 01/03/2025 | 11/27/2026 | 318 | 126,609 | 413.19 | | 7,349 | | 5,474 | | 6,377 | | | (1,875) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407681 | | N/A | Equity/Index | SG- | 10/28/2024 | 08/14/2026 | 512 | 205,148 | 413.28 | 11,889 | | | 7,435 | | 8,357 | | | (3,290) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509362 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/15/2027 | 273 | 110,224 | 421.84 | | 5,299 | | 4,894 | | 5,264 | | | (405) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403867 | | N/A | Equity/Index | BMO- | 06/25/2024 | 06/24/2026 | 1,090 | 412,543 | 380.36 | 38,237 | | | 18,803 | | 45,880 | | | (9,507) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404538 | | N/A | Equity/Index | SG- | 07/18/2024 | 12/02/2025 | 1,853 | 712,534 | 383.07 | 51,865 | | | 15,943 | | 56,176 | | | (18,738) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2509725 | | N/A | Equity/Index | MS- | 05/09/2025 | 03/31/2027 | 186 | 75,018 | 427.22 | | 2,909 | | 2,698 | | 2,873 | | | (211) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503449 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/11/2027 | 394 | 159,755 | 425.28 | | 8,554 | | 6,990 | | 6,038 | | | (1,564) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404471 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/15/2026 | 1,420 | 544,840 | 406.1 | 27,420 | | | 14,275 | | 28,095 | | | (6,817) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308009 | | N/A | Equity/Index | BNP- | 10/06/2023 | 10/06/2025 | 2,017 | 700,000 | 361.400519999997 | 49,420 | | | 6,603 | | 99,324 | | | (12,321) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509720 | | N/A | Equity/Index | MS- | 05/09/2025 | 03/29/2027 | 190 | 76,631 | 428.68 | | 2,811 | | 2,606 | | 2,766 | | | (205) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509923 | | N/A | Equity/Index | NTX- | 05/13/2025 | 01/06/2027 | 172 | 69,266 | 399.73 | | 5,429 | | 4,997 | | 5,531 | | | (433) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400300 | | N/A | Equity/Index | SG- | 01/18/2024 | 01/16/2026 | 3,022 | 1,100,000 | 383.749900000003 | 55,880 | | | 15,338 | | 95,688 | | | (13,951) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406126 | | N/A | Equity/Index | SG- | 09/11/2024 | 09/11/2026 | 3,035 | 1,200,000 | 407.666 | 68,760 | | | 41,218 | | 64,060 | | | (17,072) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507225 | | N/A | Equity/Index | MS- | 04/10/2025 | 05/19/2026 | 270 | 107,911 | 401.93 | | 4,999 | | 3,995 | | 5,620 | | | (1,005) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507368 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/25/2027 | 250 | 100,235 | 428.84 | | 3,470 | | 3,089 | | 3,581 | | | (381) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406316 | | N/A | Equity/Index | BMO- | 09/17/2024 | 07/17/2026 | 2,403 | 957,475 | 410.45 | 50,511 | | | 28,853 | | 39,937 | | | (13,707) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501650 | | N/A | Equity/Index | SG- | 01/27/2025 | 10/30/2026 | 519 | 209,541 | 399.98 | | 18,367 | | 13,948 | | 15,229 | | | (4,420) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506380 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/19/2027 | 403 | 165,061 | 434.07 | | 7,121 | | 6,209 | | 4,618 | | | (912) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505947 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/15/2027 | 351 | 142,983 | 425.58 | | 7,441 | | 6,419 | | 5,671 | | | (1,022) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511349 | | N/A | Equity/Index | UBS- | 05/30/2025 | 04/30/2027 | 167 | 67,777 | 404.06 | | 5,549 | | 5,319 | | 5,507 | | | (231) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504347 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/19/2027 | 245 | 100,668 | 413.99 | | 7,967 | | 6,636 | | 5,485 | | | (1,332) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405540 | | N/A | Equity/Index | MS- | 08/22/2024 | 06/17/2026 | 1,031 | 404,513 | 377.14 | 44,807 | | | 23,721 | | 46,262 | | | (12,232) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404537 | | N/A | Equity/Index | SG- | 07/18/2024 | 03/20/2026 | 2,481 | 954,019 | 392.82 | 61,504 | | | 26,460 | | 64,644 | | | (18,280) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503361 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/01/2027 | 376 | 152,171 | 412.16 | | 11,385 | | 9,262 | | 8,753 | | | (2,124) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501649 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/24/2026 | 279 | 112,643 | 403.64 | | 9,704 | | 7,553 | | 7,758 | | | (2,150) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2410964 | | N/A | Equity/Index | SG- | 12/20/2024 | 10/06/2026 | 1,071 | 426,376 | 399.46 | 33,779 | | | 23,936 | | 30,239 | | | (9,377) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500814 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/15/2026 | 359 | 142,408 | 406.32 | | 10,203 | | 7,766 | | 9,304 | | | (2,438) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408134 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/15/2026 | 593 | 237,289 | 423.22 | 11,006 | | | 7,322 | | 7,526 | | | (2,814) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2409254 | | N/A | Equity/Index | BMO- | 11/26/2024 | 10/09/2026 | 669 | 274,852 | 419.65 | 19,428 | | | 13,266 | | 9,066 | | | (5,164) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507375 | | N/A | Equity/Index | CITI- | 04/11/2025 | 05/20/2026 | 420 | 168,395 | 399.85 | | 8,925 | | 7,189 | | 9,623 | | | (1,736) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505948 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/12/2027 | 245 | 99,803 | 425.09 | | 5,245 | | 4,522 | | 4,004 | | | (723) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510432 | | N/A | Equity/Index | GS- | 05/19/2025 | 05/11/2027 | 231 | 93,768 | 403.32 | | 8,115 | | 7,642 | | 7,975 | | | (473) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504907 | | N/A | Equity/Index | SG- | 03/07/2025 | 01/04/2027 | 270 | 110,735 | 406.09 | | 9,539 | | 7,918 | | 7,113 | | | (1,621) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2306104 | | N/A | Equity/Index | BNP- | 07/11/2023 | 07/11/2025 | 2,799 | 1,000,000 | 373.281757000003 | 64,700 | | | 888 | | 93,530 | | | (16,064) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407248 | | N/A | Equity/Index | SG- | 10/15/2024 | 07/07/2026 | 860 | 346,640 | 401.44 | 27,004 | | | 15,928 | | 20,022 | | | (7,771) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507415 | | N/A | Equity/Index | CITI- | 04/11/2025 | 01/12/2027 | 496 | 198,866 | 393.91 | | 17,043 | | 14,959 | | 18,267 | | | (2,084) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506053 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/17/2027 | 123 | 50,247 | 428.41 | | 2,562 | | 2,214 | | 1,761 | | | (348) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404729 | | N/A | Equity/Index | SG- | 07/25/2024 | 06/02/2026 | 510 | 195,274 | 376.09 | 19,671 | | | 9,777 | | 23,084 | | | (5,267) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2500810 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/07/2026 | 809 | 320,914 | 406.6 | | 22,550 | | 17,100 | | 20,545 | | | (5,450) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502578 | | N/A | Equity/Index | BOA- | 02/06/2025 | 01/15/2027 | 1,271 | 513,357 | 419.56 | | 30,640 | | 24,399 | | 22,739 | | | (6,241) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503819 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/29/2027 | 298 | 121,256 | 411.24 | | 9,417 | | 7,718 | | 7,013 | | | (1,699) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500153 | | N/A | Equity/Index | SG- | 01/03/2025 | 12/03/2026 | 1,103 | 439,148 | 428.9 | | 16,027 | | 11,974 | | 11,867 | | | (4,053) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404738 | | N/A | Equity/Index | SG- | 07/25/2024 | 07/20/2026 | 597 | 228,585 | 407.94 | 10,758 | | | 5,706 | | 11,317 | | | (2,689) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508640 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/20/2027 | 249 | 100,130 | 419.26 | | 4,935 | | 4,504 | | 5,265 | | | (431) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402518 | | N/A | Equity/Index | SG- | 05/03/2024 | 05/04/2026 | 2,689 | 1,000,000 | 387.902100000002 | 66,100 | | | 27,913 | | 88,375 | | | (16,457) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507396 | | N/A | Equity/Index | CITI- | 04/11/2025 | 02/01/2027 | 1,323 | 530,444 | 402.11 | | 37,798 | | 33,317 | | 40,657 | | | (4,481) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2409256 | | N/A | Equity/Index | BMO- | 11/26/2024 | 10/29/2026 | 622 | 255,542 | 419.56 | 18,654 | | | 12,906 | | 8,876 | | | (4,816) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504902 | | N/A | Equity/Index | SG- | 03/07/2025 | 03/01/2027 | 1,934 | 793,191 | 410.89 | | 65,098 | | 54,896 | | 48,056 | | | (10,203) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507606 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/25/2027 | 507 | 203,819 | 430.03 | | 7,015 | | 6,253 | | 6,654 | | | (762) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503799 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/18/2027 | 391 | 159,098 | 425.74 | | 8,739 | | 7,206 | | 5,978 | | | (1,533) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506051 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/05/2027 | 136 | 55,557 | 429.05 | | 2,721 | | 2,346 | | 1,847 | | | (376) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504528 | | N/A | Equity/Index | SG- | 03/03/2025 | 01/27/2027 | 131 | 53,998 | 414.38 | | 4,242 | | 3,514 | | 2,796 | | | (727) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507414 | | N/A | Equity/Index | CITI- | 04/11/2025 | 01/11/2027 | 1,462 | 586,174 | 393.91 | | 50,176 | | 44,032 | | 53,790 | | | (6,144) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408436 | | N/A | Equity/Index | SG- | 11/11/2024 | 10/22/2026 | 335 | 136,241 | 402.98 | 13,048 | | | 8,797 | | 8,733 | | | (3,331) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508630 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/20/2027 | 254 | 102,141 | 425.87 | | 4,112 | | 3,753 | | 4,341 | | | (359) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508579 | | N/A | Equity/Index | CITI- | 04/25/2025 | 04/05/2027 | 581 | 233,417 | 421.36 | | 10,551 | | 9,596 | | 11,053 | | | (955) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407201 | | N/A | Equity/Index | BMO- | 10/14/2024 | 08/25/2026 | 328 | 132,017 | 393.22 | 13,192 | | | 8,160 | | 10,710 | | | (3,517) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501233 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/21/2026 | 374 | 150,460 | 418.02 | | 8,901 | | 6,861 | | 6,595 | | | (2,040) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512018 | | N/A | Equity/Index | UBS- | 06/10/2025 | 05/28/2027 | 247 | 100,040 | 405.84 | | 8,000 | | 7,777 | | 8,056 | | | (223) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406457 | | N/A | Equity/Index | SG- | 09/23/2024 | 09/23/2026 | 1,253 | 500,000 | 407.96629999999999 | 30,950 | | | 19,062 | | 26,726 | | | (7,684) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401025 | | N/A | Equity/Index | BMO- | 02/27/2024 | 02/27/2026 | 1,623 | 600,000 | 387.18740000000003 | 36,120 | | | 11,941 | | 49,435 | | | (8,968) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512891 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/04/2027 | 591 | 239,639 | 427.45 | | 10,082 | | 9,983 | | 10,354 | | | (99) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407609 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/26/2026 | 1,426 | 570,000 | 407.80619999999999 | 39,729 | | | 26,304 | | 32,257 | | | (9,878) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407549 | | N/A | Equity/Index | SG- | 10/24/2024 | 03/12/2026 | 1,048 | 421,631 | 395.46 | 32,970 | | | 16,649 | | 24,570 | | | (11,864) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407197 | | N/A | Equity/Index | BMO- | 10/14/2024 | 09/04/2026 | 253 | 101,830 | 399.59 | 8,938 | | | 5,578 | | 6,813 | | | (2,348) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407551 | | N/A | Equity/Index | SG- | 10/24/2024 | 03/25/2026 | 1,184 | 476,347 | 395.37 | 37,912 | | | 19,617 | | 28,499 | | | (13,298) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507370 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/25/2027 | 285 | 114,268 | 425.93 | | 4,400 | | 3,917 | | 4,546 | | | (483) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2409252 | | N/A | Equity/Index | BMO- | 11/26/2024 | 11/06/2026 | 876 | 359,896 | 426.15 | 22,496 | | | 15,642 | | 9,449 | | | (5,743) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2306876 | | N/A | Equity/Index | MS- | 08/11/2023 | 08/13/2025 | 3,070 | 1,100,000 | 371.12714 | 78,760 | | | 4,646 | | 113,814 | | | (19,555) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404732 | | N/A | Equity/Index | SG- | 07/25/2024 | 07/24/2026 | 1,933 | 740,126 | 382.87 | 67,578 | | | 36,017 | | 79,082 | | | (16,802) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407735 | | N/A | Equity/Index | BMO- | 10/29/2024 | 12/11/2025 | 897 | 358,423 | 384.18 | 31,583 | | | 12,649 | | 26,800 | | | (14,046) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510640 | | N/A | Equity/Index | CITI- | 05/22/2025 | 09/01/2026 | 173 | 69,863 | 396.84 | | 5,083 | | 4,657 | | 5,095 | | | (425) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2505944 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/12/2027 | 245 | 99,803 | 427.09 | | 4,956 | | 4,273 | | 3,741 | | | (683) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407544 | | N/A | Equity/Index | SG- | 10/24/2024 | 01/12/2026 | 1,912 | 769,236 | 388.43 | 67,188 | | | 29,508 | | 51,831 | | | (27,390) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504527 | | N/A | Equity/Index | SG- | 03/03/2025 | 12/10/2026 | 151 | 62,242 | 412.8 | | 4,794 | | 3,911 | | 3,136 | | | (883) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403836 | | N/A | Equity/Index | MS- | 06/21/2024 | 06/01/2026 | 1,320 | 499,963 | 384.8 | 41,239 | | | 19,540 | | 48,080 | | | (10,558) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503955 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/18/2027 | 95 | 38,756 | 414.98 | | 2,862 | | 2,364 | | 2,061 | | | (499) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506052 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/17/2027 | 670 | 273,702 | 428.88 | | 13,769 | | 11,900 | | 9,419 | | | (1,869) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408007 | | N/A | Equity/Index | SG- | 11/04/2024 | 10/02/2026 | 500 | 199,075 | 418.31 | 9,885 | | | 6,505 | | 7,480 | | | (2,571) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511409 | | N/A | Equity/Index | NTX- | 06/02/2025 | 04/27/2027 | 246 | 99,851 | 401.75 | | 8,804 | | 8,449 | | 8,554 | | | (356) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503350 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/05/2027 | 800 | 323,768 | 424.6 | | 17,648 | | 14,374 | | 12,127 | | | (3,274) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506054 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/18/2027 | 123 | 50,247 | 428.15 | | 2,584 | | 2,234 | | 1,783 | | | (350) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507365 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/17/2027 | 250 | 100,235 | 428.62 | | 3,423 | | 3,042 | | 3,539 | | | (380) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508646 | | N/A | Equity/Index | SG- | 04/28/2025 | 03/29/2027 | 1,136 | 456,820 | 409.58 | | 28,684 | | 26,099 | | 30,382 | | | (2,585) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505586 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/04/2027 | 201 | 82,100 | 435.22 | | 3,407 | | 2,908 | | 2,107 | | | (500) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500156 | | N/A | Equity/Index | SG- | 01/03/2025 | 12/02/2026 | 373 | 148,506 | 409.7 | | 9,545 | | 7,128 | | 8,430 | | | (2,417) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503817 | | N/A | Equity/Index | SG- | 02/21/2025 | 12/16/2026 | 206 | 83,821 | 409.59 | | 6,405 | | 5,172 | | 4,773 | | | (1,232) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403088 | | N/A | Equity/Index | SG- | 05/24/2024 | 05/22/2026 | 2,928 | 1,100,000 | 389.3107 | 79,420 | | | 35,701 | | 94,629 | | | (19,882) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510289 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/14/2027 | 286 | 115,922 | 424.16 | | 5,637 | | 5,303 | | 5,379 | | | (334) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508589 | | N/A | Equity/Index | CITI- | 04/25/2025 | 04/07/2027 | 262 | 105,259 | 414.84 | | 5,850 | | 5,322 | | 6,146 | | | (528) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401966 | | N/A | Equity/Index | SG- | 04/15/2024 | 04/15/2026 | 2,726 | 1,000,000 | 382.88639999999998 | 67,900 | | | 26,862 | | 100,289 | | | (16,882) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508576 | | N/A | Equity/Index | CITI- | 04/25/2025 | 03/30/2027 | 457 | 183,600 | 425.96 | | 7,015 | | 6,375 | | 7,329 | | | (640) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501229 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/01/2026 | 250 | 100,575 | 432.25 | | 3,645 | | 2,785 | | 2,282 | | | (860) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509722 | | N/A | Equity/Index | MS- | 05/09/2025 | 08/04/2026 | 210 | 84,697 | 412.68 | | 3,405 | | 3,026 | | 3,298 | | | (379) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504531 | | N/A | Equity/Index | SG- | 03/03/2025 | 12/11/2026 | 222 | 91,508 | 411.52 | | 7,279 | | 5,941 | | 4,809 | | | (1,339) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406696 | | N/A | Equity/Index | SG- | 09/27/2024 | 07/31/2026 | 2,158 | 861,560 | 401.35 | 59,906 | | | 35,371 | | 52,391 | | | (16,208) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509372 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/19/2027 | 605 | 244,269 | 401.76 | | 20,032 | | 18,510 | | 20,843 | | | (1,521) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501240 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/18/2026 | 676 | 271,955 | 404.12 | | 22,835 | | 17,578 | | 18,787 | | | (5,257) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512899 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/04/2027 | 869 | 352,362 | 404.98 | | 27,756 | | 27,482 | | 29,186 | | | (274) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507411 | | N/A | Equity/Index | CITI- | 04/11/2025 | 01/14/2027 | 253 | 101,438 | 396.68 | | 8,139 | | 7,147 | | 8,746 | | | (992) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505596 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/11/2027 | 652 | 266,316 | 427.42 | | 14,203 | | 12,141 | | 9,567 | | | (2,063) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506078 | | N/A | Equity/Index | BMO- | 03/24/2025 | 02/16/2027 | 1,478 | 603,778 | 404.71 | | 54,050 | | 46,407 | | 43,794 | | | (7,644) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509134 | | N/A | Equity/Index | SG- | 05/05/2025 | 04/22/2027 | 477 | 192,365 | 402.14 | | 15,440 | | 14,233 | | 16,338 | | | (1,208) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403402 | | N/A | Equity/Index | SG- | 06/07/2024 | 06/05/2026 | 2,390 | 900,000 | 389.96269999999998 | 64,170 | | | 30,005 | | 77,215 | | | (16,020) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407678 | | N/A | Equity/Index | SG- | 10/28/2024 | 09/22/2026 | 589 | 236,001 | 417.53 | 12,893 | | | 8,335 | | 8,873 | | | (3,368) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508642 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/16/2027 | 691 | 277,872 | 417.58 | | 14,311 | | 13,053 | | 15,139 | | | (1,257) | | | | .0001 |

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

| 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 Quarter-end (b) |
| SPLV5UT-EUROPEAN 2 Yr TA2509855 | | N/A | Equity/Index | SG- | 05/12/2025 | 04/22/2027 | 248 | 100,095 | 424.6 | | 4,665 | | 4,342 | | 4,432 | | | (322) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307886 | | N/A | Equity/Index | MS- | 09/29/2023 | 09/30/2025 | 2,009 | 700,000 | 362.54142000000002 | 49,000 | | | 6,125 | | 95,982 | | | (12,183) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504906 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/26/2027 | 245 | 100,482 | 408.22 | | 8,729 | | 7,356 | | 6,529 | | | (1,374) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403835 | | N/A | Equity/Index | MS- | 06/21/2024 | 05/08/2026 | 2,115 | 801,077 | 390.33 | 56,306 | | | 25,639 | | 64,416 | | | (14,922) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401150 | | N/A | Equity/Index | SG- | 03/05/2024 | 03/05/2026 | 2,706 | 1,000,000 | 386.6232 | 59,800 | | | 20,289 | | 83,874 | | | (14,868) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505595 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/11/2027 | 248 | 101,298 | 427.83 | | 5,339 | | 4,563 | | 3,582 | | | (775) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408434 | | N/A | Equity/Index | SG- | 11/11/2024 | 10/23/2026 | 948 | 385,542 | 419.8 | 25,255 | | | 17,038 | | 14,042 | | | (6,438) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509858 | | N/A | Equity/Index | SG- | 05/12/2025 | 05/05/2027 | 447 | 180,414 | 403.28 | | 14,966 | | 13,950 | | 15,115 | | | (1,016) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407687 | | N/A | Equity/Index | SG- | 10/28/2024 | 09/23/2026 | 534 | 213,963 | 398.95 | 18,621 | | | 12,047 | | 15,042 | | | (4,856) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510428 | | N/A | Equity/Index | GS- | 05/19/2025 | 02/17/2027 | 180 | 73,066 | 404.71 | | 5,582 | | 5,214 | | 5,340 | | | (367) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501236 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/21/2026 | 252 | 101,380 | 410.05 | | 7,406 | | 5,709 | | 5,862 | | | (1,698) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500300 | | N/A | Equity/Index | BMO- | 01/06/2025 | 12/04/2026 | 304 | 120,314 | 428.4 | | 4,110 | | 3,077 | | 3,356 | | | (1,033) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513427 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/23/2027 | 432 | 175,461 | 427.78 | | 7,469 | | 7,469 | | 7,762 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411225 | | N/A | Equity/Index | SG- | 12/26/2024 | 11/25/2026 | 771 | 308,207 | 417.79 | 17,039 | | | 12,499 | | 13,174 | | | (4,418) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400857 | | N/A | Equity/Index | BNP- | 02/16/2024 | 02/13/2026 | 2,726 | 1,000,000 | 384.21252500000003 | 59,800 | | | 18,775 | | 89,318 | | | (14,971) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402870 | | N/A | Equity/Index | SG- | 05/16/2024 | 05/15/2026 | 2,112 | 800,000 | 393.13889999999998 | 55,280 | | | 24,247 | | 59,264 | | | (13,801) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504135 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/19/2027 | 283 | 115,538 | 426.86 | | 6,277 | | 5,199 | | 4,169 | | | (1,078) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401771 | | N/A | Equity/Index | SG- | 04/03/2024 | 04/02/2026 | 802 | 300,000 | 391.50009999999997 | 18,540 | | | 7,013 | | 22,251 | | | (4,616) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511008 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/26/2027 | 1,641 | 665,114 | 417.34 | | 40,978 | | 39,064 | | 39,055 | | | (1,914) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509924 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/07/2027 | 247 | 99,469 | 403.75 | | 8,180 | | 7,637 | | 8,276 | | | (543) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503947 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/11/2027 | 78 | 31,821 | 425.28 | | 1,779 | | 1,466 | | 1,195 | | | (313) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500157 | | N/A | Equity/Index | SG- | 01/03/2025 | 12/03/2026 | 1,251 | 498,073 | 408.48 | | 33,114 | | 24,740 | | 29,398 | | | (8,374) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2309026 | | N/A | Equity/Index | BNP- | 12/05/2023 | 12/05/2025 | 2,787 | 1,000,000 | 377.71067499999998 | 55,200 | | | 11,888 | | 99,920 | | | (13,705) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508629 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/19/2027 | 321 | 129,084 | 425.87 | | 5,184 | | 4,731 | | 5,459 | | | (454) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511404 | | N/A | Equity/Index | NTX- | 06/02/2025 | 05/28/2027 | 2,798 | 1,135,708 | 426.71 | | 52,910 | | 50,864 | | 49,592 | | | (2,046) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407300 | | N/A | Equity/Index | SG- | 10/17/2024 | 10/16/2026 | 2,801 | 1,132,000 | 411.60640000000001 | 79,240 | | | 51,375 | | 55,020 | | | (19,701) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510433 | | N/A | Equity/Index | GS- | 05/19/2025 | 04/28/2027 | 220 | 89,302 | 402.13 | | 7,832 | | 7,367 | | 7,697 | | | (465) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513300 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/21/2027 | 352 | 142,532 | 425.99 | | 6,146 | | 6,137 | | 6,685 | | | (9) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507906 | | N/A | Equity/Index | MS- | 04/17/2025 | 03/25/2027 | 249 | 100,038 | 429.47 | | 3,433 | | 3,086 | | 3,342 | | | (347) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407740 | | N/A | Equity/Index | BMO- | 10/29/2024 | 12/19/2025 | 275 | 109,885 | 382.18 | 10,244 | | | 4,221 | | 8,838 | | | (4,468) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508577 | | N/A | Equity/Index | CITI- | 04/25/2025 | 04/09/2027 | 2,084 | 837,247 | 424.39 | | 34,532 | | 31,424 | | 36,108 | | | (3,108) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403243 | | N/A | Equity/Index | SG- | 06/04/2024 | 06/04/2026 | 796 | 300,000 | 389.55650000000003 | 21,390 | | | 9,917 | | 25,989 | | | (5,311) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407891 | | N/A | Equity/Index | SG- | 11/01/2024 | 10/30/2026 | 1,506 | 600,000 | 406.27620000000002 | 42,540 | | | 28,516 | | 35,979 | | | (10,620) | | | | .0001 |

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2502583 | | N/A | Equity/Index | BOA- | 02/06/2025 | 01/15/2027 | 526 | 212,451 | 409.62 | | 16,342 | | 13,014 | | 12,971 | | | (3,329) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401981 | | N/A | Equity/Index | SG- | 04/16/2024 | 04/16/2026 | 1,911 | 700,000 | 382.443199999999 | 47,180 | | | 18,729 | | 71,190 | | | (11,730) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505588 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/01/2027 | 220 | 89,861 | 431.43 | | 4,174 | | 3,559 | | 2,560 | | | (615) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407202 | | N/A | Equity/Index | BMO- | 10/14/2024 | 08/26/2026 | 480 | 193,195 | 393.89 | 19,051 | | | 11,795 | | 15,405 | | | (5,071) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501651 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/21/2026 | 917 | 370,230 | 402.09 | | 32,893 | | 25,573 | | 27,114 | | | (7,320) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404343 | | N/A | Equity/Index | SG- | 07/12/2024 | 07/13/2026 | 3,145 | 1,200,000 | 392.965599999999 | 83,400 | | | 43,189 | | 98,038 | | | (20,735) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509361 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/29/2027 | 248 | 100,130 | 425.88 | | 4,362 | | 4,036 | | 4,309 | | | (327) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308560 | | N/A | Equity/Index | BMO- | 11/09/2023 | 11/07/2025 | 2,557 | 900,000 | 368.512600000002 | 57,330 | | | 10,201 | | 111,402 | | | (14,313) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510633 | | N/A | Equity/Index | CITI- | 05/22/2025 | 04/23/2027 | 271 | 109,438 | 426.27 | | 4,688 | | 4,427 | | 4,521 | | | (261) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507404 | | N/A | Equity/Index | CITI- | 04/11/2025 | 12/28/2026 | 377 | 151,154 | 398.96 | | 11,197 | | 9,795 | | 12,067 | | | (1,402) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308287 | | N/A | Equity/Index | MS- | 10/24/2023 | 10/24/2025 | 2,298 | 800,000 | 364.018629999997 | 53,360 | | | 8,418 | | 108,936 | | | (13,249) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503360 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/05/2027 | 572 | 231,494 | 413.82 | | 16,691 | | 13,595 | | 12,710 | | | (3,096) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513010 | | N/A | Equity/Index | UBS- | 06/24/2025 | 04/22/2027 | 133 | 53,963 | 428.86 | | 2,014 | | 1,995 | | 2,029 | | | (18) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500301 | | N/A | Equity/Index | BMO- | 01/06/2025 | 12/04/2026 | 251 | 99,338 | 427.67 | | 3,479 | | 2,604 | | 2,864 | | | (875) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502582 | | N/A | Equity/Index | BOA- | 02/06/2025 | 01/15/2027 | 492 | 198,719 | 410.5 | | 14,965 | | 11,917 | | 11,818 | | | (3,048) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403775 | | N/A | Equity/Index | SG- | 06/21/2024 | 06/22/2026 | 3,168 | 1,200,000 | 390.728799999998 | 85,680 | | | 41,899 | | 102,430 | | | (21,302) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503962 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/12/2027 | 373 | 152,169 | 406.06 | | 13,697 | | 11,290 | | 10,590 | | | (2,407) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512763 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/16/2027 | 467 | 188,565 | 426.61 | | 8,126 | | 8,036 | | 8,610 | | | (90) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402759 | | N/A | Equity/Index | BMO- | 05/10/2024 | 01/30/2026 | 3,047 | 1,147,927 | 380.51 | 92,964 | | | 31,632 | | 108,461 | | | (26,879) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512594 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/11/2027 | 388 | 156,558 | 426.94 | | 6,600 | | 6,499 | | 7,009 | | | (101) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507613 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/30/2027 | 345 | 138,693 | 423.1 | | 6,130 | | 5,469 | | 6,169 | | | (661) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508584 | | N/A | Equity/Index | CITI- | 04/25/2025 | 04/08/2027 | 954 | 383,270 | 416.68 | | 20,187 | | 18,367 | | 21,200 | | | (1,820) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507608 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/22/2027 | 328 | 131,859 | 428.84 | | 4,704 | | 4,191 | | 4,671 | | | (513) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504136 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/19/2027 | 493 | 201,272 | 426.65 | | 10,999 | | 9,110 | | 7,316 | | | (1,889) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404731 | | N/A | Equity/Index | SG- | 07/25/2024 | 06/03/2026 | 699 | 267,640 | 398.25 | 15,560 | | | 7,745 | | 17,136 | | | (4,160) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503203 | | N/A | Equity/Index | BOA- | 02/13/2025 | 01/28/2027 | 1,445 | 586,757 | 423.93 | | 34,180 | | 27,613 | | 22,601 | | | (6,568) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408132 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/20/2026 | 486 | 194,473 | 424.92 | 8,641 | | | 5,769 | | 5,821 | | | (2,194) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308244 | | N/A | Equity/Index | BMO- | 10/20/2023 | 10/21/2025 | 3,165 | 1,100,000 | 362.9117 | 74,910 | | | 11,525 | | 153,195 | | | (18,625) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501238 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/17/2026 | 1,309 | 526,611 | 408.82 | | 39,506 | | 30,398 | | 31,477 | | | (9,108) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403210 | | N/A | Equity/Index | SG- | 05/31/2024 | 05/29/2026 | 3,191 | 1,200,000 | 390.6071 | 82,680 | | | 37,862 | | 100,263 | | | (20,641) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507373 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/24/2027 | 446 | 178,819 | 421.99 | | 7,859 | | 6,994 | | 8,133 | | | (865) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502152 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/07/2027 | 364 | 146,368 | 418.65 | | 8,430 | | 6,655 | | 6,489 | | | (1,775) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506067 | | N/A | Equity/Index | BMO- | 03/24/2025 | 11/17/2026 | 142 | 58,008 | 404.74 | | 4,683 | | 3,921 | | 3,708 | | | (762) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2501642 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/24/2026 | 709 | 286,252 | 419.62 | | 16,548 | | 12,881 | | 12,020 | | | (3,667) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512014 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/02/2027 | 548 | 221,951 | 422.14 | | 11,640 | | 11,317 | | 11,388 | | | (323) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405743 | | N/A | Equity/Index | SG- | 08/29/2024 | 08/28/2026 | 1,139 | 450,000 | 409.021700000001 | 26,100 | | | 15,165 | | 22,382 | | | (6,489) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511410 | | N/A | Equity/Index | NTX- | 06/02/2025 | 05/14/2027 | 246 | 99,851 | 402.05 | | 8,905 | | 8,554 | | 8,656 | | | (351) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405169 | | N/A | Equity/Index | MS- | 08/09/2024 | 08/07/2026 | 2,583 | 1,000,000 | 398.7851 | 61,800 | | | 34,267 | | 68,690 | | | (15,429) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2306896 | | N/A | Equity/Index | BMO- | 08/14/2023 | 08/14/2025 | 2,795 | 1,000,000 | 370.910500000001 | 70,000 | | | 4,225 | | 104,384 | | | (17,380) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307830 | | N/A | Equity/Index | MS- | 09/27/2023 | 08/29/2025 | 1,200 | 418,908 | 354.76 | 35,964 | | | 3,031 | | 64,949 | | | (9,299) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401232 | | N/A | Equity/Index | SG- | 03/08/2024 | 03/09/2026 | 3,228 | 1,200,000 | 388.4683 | 71,640 | | | 24,734 | | 95,146 | | | (17,836) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503358 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/08/2027 | 266 | 107,653 | 415.61 | | 7,512 | | 6,124 | | 5,602 | | | (1,388) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503362 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/04/2027 | 642 | 259,824 | 412.31 | | 19,363 | | 15,766 | | 14,948 | | | (3,597) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511343 | | N/A | Equity/Index | UBS- | 05/30/2025 | 07/09/2026 | 121 | 49,108 | 400.75 | | 3,037 | | 2,818 | | 2,897 | | | (219) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2306879 | | N/A | Equity/Index | MS- | 08/11/2023 | 08/12/2025 | 2,233 | 800,000 | 371.12714 | 57,200 | | | 3,300 | | 82,671 | | | (14,221) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307944 | | N/A | Equity/Index | SG- | 10/04/2023 | 10/03/2025 | 1,728 | 600,000 | 361.546299999997 | 42,120 | | | 5,439 | | 84,420 | | | (10,472) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403711 | | N/A | Equity/Index | BMO- | 06/18/2024 | 06/18/2026 | 2,461 | 930,000 | 389.2989 | 67,518 | | | 32,646 | | 81,114 | | | (16,787) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507402 | | N/A | Equity/Index | CITI- | 04/11/2025 | 01/06/2027 | 549 | 220,116 | 399.73 | | 16,163 | | 14,168 | | 17,412 | | | (1,995) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507367 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/24/2027 | 1,480 | 593,391 | 428.94 | | 20,365 | | 18,124 | | 21,009 | | | (2,240) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503452 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/01/2027 | 247 | 100,151 | 423.46 | | 5,548 | | 4,519 | | 3,949 | | | (1,028) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308323 | | N/A | Equity/Index | BMO- | 10/25/2023 | 10/24/2025 | 2,869 | 1,000,000 | 365.029499999998 | 66,200 | | | 10,457 | | 133,107 | | | (16,459) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504512 | | N/A | Equity/Index | SG- | 03/03/2025 | 10/14/2026 | 236 | 97,279 | 422.61 | | 5,308 | | 4,235 | | 3,062 | | | (1,072) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505593 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/04/2027 | 225 | 91,904 | 429.49 | | 4,557 | | 3,888 | | 2,863 | | | (668) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408008 | | N/A | Equity/Index | SG- | 11/04/2024 | 09/21/2026 | 327 | 130,195 | 417.53 | 6,484 | | | 4,231 | | 4,913 | | | (1,713) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400662 | | N/A | Equity/Index | SG- | 02/08/2024 | 02/06/2026 | 3,283 | 1,200,000 | 382.025899999998 | 70,200 | | | 21,302 | | 112,245 | | | (17,526) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308998 | | N/A | Equity/Index | SG- | 12/04/2023 | 12/04/2025 | 2,778 | 1,000,000 | 378.502400000002 | 55,900 | | | 11,962 | | 96,709 | | | (13,879) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402237 | | N/A | Equity/Index | SG- | 04/26/2024 | 04/17/2026 | 4,690 | 1,740,975 | 382.61 | 132,821 | | | 53,721 | | 174,196 | | | (33,529) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509368 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/29/2027 | 248 | 100,130 | 402.7 | | 8,120 | | 7,511 | | 8,447 | | | (608) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510425 | | N/A | Equity/Index | GS- | 05/19/2025 | 03/04/2027 | 153 | 62,106 | 411.93 | | 3,999 | | 3,742 | | 3,766 | | | (257) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307702 | | N/A | Equity/Index | MS- | 09/22/2023 | 09/22/2025 | 2,831 | 1,000,000 | 367.04129 | 72,000 | | | 8,220 | | 121,628 | | | (17,926) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505474 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/09/2027 | 354 | 144,028 | 430.64 | | 6,673 | | 5,693 | | 4,555 | | | (980) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2306698 | | N/A | Equity/Index | MS- | 08/02/2023 | 08/01/2025 | 2,779 | 1,000,000 | 372.835680000002 | 70,800 | | | 3,015 | | 96,855 | | | (17,603) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406904 | | N/A | Equity/Index | BMO- | 10/04/2024 | 09/18/2026 | 1,300 | 519,298 | 396.99 | 45,435 | | | 28,373 | | 39,341 | | | (11,566) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510430 | | N/A | Equity/Index | GS- | 05/19/2025 | 02/09/2027 | 185 | 75,095 | 403.5 | | 5,857 | | 5,467 | | 5,614 | | | (390) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502287 | | N/A | Equity/Index | BOA- | 02/03/2025 | 01/13/2027 | 861 | 346,716 | 416.94 | | 21,314 | | 16,888 | | 16,760 | | | (4,425) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407693 | | N/A | Equity/Index | SG- | 10/28/2024 | 01/22/2026 | 1,035 | 414,704 | 388.02 | 35,977 | | | 16,389 | | 28,931 | | | (14,471) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2503807 | | N/A | Equity/Index | SG- | 02/21/2025 | 07/30/2026 | 147 | 59,814 | 412.17 | | 3,455 | | 2,612 | | 2,424 | | | (842) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505951 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/12/2027 | 333 | 135,651 | 421.42 | | 7,885 | | 6,798 | | 6,137 | | | (1,087) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402804 | | N/A | Equity/Index | JPM- | 05/14/2024 | 04/29/2026 | 905 | 340,823 | 372.32 | 36,327 | | | 15,387 | | 42,535 | | | (9,222) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408437 | | N/A | Equity/Index | SG- | 11/11/2024 | 10/23/2026 | 971 | 394,896 | 402.88 | 37,937 | | | 25,594 | | 25,420 | | | (9,671) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505598 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/09/2027 | 261 | 106,608 | 426.54 | | 5,807 | | 4,961 | | 3,943 | | | (846) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2410963 | | N/A | Equity/Index | SG- | 12/20/2024 | 11/16/2026 | 1,080 | 429,959 | 404.74 | 31,568 | | | 22,913 | | 27,679 | | | (8,245) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512011 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/02/2027 | 324 | 131,226 | 428.22 | | 5,728 | | 5,569 | | 5,507 | | | (159) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506068 | | N/A | Equity/Index | BMO- | 03/24/2025 | 02/26/2027 | 316 | 129,089 | 408.26 | | 10,804 | | 9,298 | | 8,592 | | | (1,506) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507399 | | N/A | Equity/Index | CITI- | 04/11/2025 | 10/07/2026 | 490 | 196,461 | 396.72 | | 13,882 | | 11,880 | | 15,141 | | | (2,001) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503365 | | N/A | Equity/Index | BMO- | 02/14/2025 | 01/15/2027 | 458 | 185,357 | 409.62 | | 14,363 | | 11,618 | | 11,237 | | | (2,745) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509911 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/02/2027 | 142 | 57,185 | 431.26 | | 1,951 | | 1,815 | | 1,802 | | | (136) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2410523 | | N/A | Equity/Index | SG- | 12/16/2024 | 11/20/2026 | 1,351 | 542,656 | 428.68 | 22,575 | | | 16,281 | | 14,145 | | | (5,812) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401007 | | N/A | Equity/Index | JPM- | 02/26/2024 | 02/26/2026 | 2,707 | 1,000,000 | 386.77 | 60,500 | | | 19,918 | | 83,282 | | | (15,021) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503950 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/10/2027 | 116 | 47,323 | 424.42 | | 2,705 | | 2,228 | | 1,828 | | | (477) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504522 | | N/A | Equity/Index | SG- | 03/03/2025 | 12/07/2026 | 209 | 86,150 | 415.14 | | 6,239 | | 5,084 | | 3,997 | | | (1,155) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510418 | | N/A | Equity/Index | GS- | 05/19/2025 | 03/03/2027 | 127 | 51,552 | 424.57 | | 2,266 | | 2,120 | | 2,040 | | | (146) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509913 | | N/A | Equity/Index | NTX- | 05/13/2025 | 03/10/2027 | 166 | 66,850 | 427.64 | | 2,467 | | 2,289 | | 2,410 | | | (178) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500155 | | N/A | Equity/Index | SG- | 01/03/2025 | 11/25/2026 | 251 | 99,933 | 410.83 | | 6,170 | | 4,591 | | 5,416 | | | (1,578) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407682 | | N/A | Equity/Index | SG- | 10/28/2024 | 06/09/2026 | 651 | 260,843 | 401.11 | 19,100 | | | 11,142 | | 14,626 | | | (5,880) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400534 | | N/A | Equity/Index | SG- | 02/01/2024 | 01/30/2026 | 2,446 | 900,000 | 383.82400000001 | 50,940 | | | 14,966 | | 78,754 | | | (12,717) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406546 | | N/A | Equity/Index | SG- | 09/25/2024 | 09/25/2026 | 1,257 | 500,000 | 406.40269999998 | 30,900 | | | 19,116 | | 28,310 | | | (7,672) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2410960 | | N/A | Equity/Index | SG- | 12/20/2024 | 07/10/2026 | 633 | 252,004 | 402.67 | 16,205 | | | 10,746 | | 14,213 | | | (5,200) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403774 | | N/A | Equity/Index | SG- | 06/21/2024 | 06/18/2026 | 3,432 | 1,300,000 | 390.72879999998 | 92,300 | | | 44,875 | | 110,387 | | | (23,075) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508582 | | N/A | Equity/Index | CITI- | 04/25/2025 | 04/09/2027 | 399 | 160,298 | 420.39 | | 7,545 | | 6,866 | | 7,906 | | | (679) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510431 | | N/A | Equity/Index | GS- | 05/19/2025 | 05/12/2027 | 123 | 49,928 | 403.61 | | 4,296 | | 4,046 | | 4,223 | | | (250) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411602 | | N/A | Equity/Index | BMO- | 12/31/2024 | 11/27/2026 | 348 | 138,501 | 432.05 | 4,360 | | | 3,229 | | 3,168 | | | (1,131) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2306631 | | N/A | Equity/Index | BMO- | 07/28/2023 | 07/28/2025 | 3,050 | 1,100,000 | 372.52571399999 | 81,180 | | | 3,015 | | 106,681 | | | (20,211) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509750 | | N/A | Equity/Index | MS- | 05/09/2025 | 01/05/2027 | 216 | 87,117 | 402.08 | | 6,359 | | 5,832 | | 6,513 | | | (527) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507412 | | N/A | Equity/Index | CITI- | 04/11/2025 | 12/18/2026 | 584 | 234,149 | 395.72 | | 18,665 | | 16,290 | | 20,089 | | | (2,375) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2410524 | | N/A | Equity/Index | SG- | 12/16/2024 | 11/18/2026 | 925 | 371,545 | 426 | 16,696 | | | 12,028 | | 11,420 | | | (4,311) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509373 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/26/2027 | 536 | 216,410 | 401.75 | | 17,881 | | 16,536 | | 18,617 | | | (1,345) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509728 | | N/A | Equity/Index | MS- | 05/09/2025 | 05/05/2027 | 508 | 204,887 | 427.48 | | 8,453 | | 7,869 | | 8,373 | | | (585) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500303 | | N/A | Equity/Index | BMO- | 01/06/2025 | 12/04/2026 | 526 | 208,175 | 407.72 | | 13,581 | | 10,166 | | 12,839 | | | (3,415) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2504903 | | N/A | Equity/Index | SG- | 03/07/2025 | 03/01/2027 | 245 | 100,482 | 410.89 | | 8,247 | | 6,954 | | 6,088 | | | (1,292) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404539 | | N/A | Equity/Index | SG- | 07/18/2024 | 12/23/2025 | 3,000 | 1,153,590 | 383.05 | 86,370 | | | 28,955 | | 93,725 | | | (29,948) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402329 | | N/A | Equity/Index | BNP- | 04/30/2024 | 04/30/2026 | 2,697 | 1,000,000 | 386.791911000000 3 | 67,000 | | | 27,886 | | 90,242 | | | (16,658) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510423 | | N/A | Equity/Index | GS- | 05/19/2025 | 05/14/2027 | 123 | 49,928 | 417.85 | | 3,016 | | 2,841 | | 2,829 | | | (175) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401110 | | N/A | Equity/Index | SG- | 03/01/2024 | 02/27/2026 | 3,248 | 1,200,000 | 386.618299999999 8 | 71,400 | | | 23,767 | | 99,871 | | | (17,850) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408499 | | N/A | Equity/Index | BMO- | 11/12/2024 | 11/12/2026 | 537 | 218,084 | 415.309399999998 | 16,356 | | | 11,196 | | 9,375 | | | (4,061) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507398 | | N/A | Equity/Index | CITI- | 04/11/2025 | 08/19/2026 | 313 | 125,494 | 394.99 | | 8,705 | | 7,325 | | 9,560 | | | (1,380) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502153 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/14/2027 | 969 | 389,645 | 418.5 | | 22,830 | | 18,071 | | 17,617 | | | (4,759) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507391 | | N/A | Equity/Index | CITI- | 04/11/2025 | 02/11/2027 | 365 | 146,343 | 405.03 | | 9,756 | | 8,617 | | 10,504 | | | (1,139) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505594 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/11/2027 | 314 | 128,256 | 429.05 | | 6,520 | | 5,573 | | 4,135 | | | (947) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508645 | | N/A | Equity/Index | SG- | 04/28/2025 | 03/25/2027 | 350 | 140,746 | 410.13 | | 8,670 | | 7,884 | | 9,181 | | | (786) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505591 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/09/2027 | 169 | 69,030 | 430.64 | | 3,337 | | 2,851 | | 2,075 | | | (486) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500811 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/08/2026 | 394 | 156,292 | 406.6 | | 10,998 | | 8,344 | | 10,021 | | | (2,654) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500806 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/11/2026 | 253 | 100,360 | 423.08 | | 4,407 | | 3,348 | | 3,449 | | | (1,059) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400031 | | N/A | Equity/Index | BNP- | 01/04/2024 | 01/02/2026 | 3,571 | 1,300,000 | 382.294500000003 | 70,460 | | | 17,979 | | 116,915 | | | (17,591) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405877 | | N/A | Equity/Index | BMO- | 08/30/2024 | 06/15/2026 | 784 | 311,123 | 375.67 | 38,149 | | | 20,483 | | 36,216 | | | (10,623) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307158 | | N/A | Equity/Index | MS- | 08/25/2023 | 08/27/2025 | 3,662 | 1,300,000 | 367.567000000001 | 96,070 | | | 7,512 | | 151,080 | | | (23,853) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502282 | | N/A | Equity/Index | BOA- | 02/03/2025 | 12/31/2026 | 249 | 100,270 | 418.66 | | 5,752 | | 4,536 | | 4,467 | | | (1,217) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507397 | | N/A | Equity/Index | CITI- | 04/11/2025 | 01/25/2027 | 674 | 270,234 | 401.35 | | 19,472 | | 17,139 | | 20,948 | | | (2,333) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509935 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/27/2027 | 248 | 99,872 | 401.75 | | 8,506 | | 7,933 | | 8,624 | | | (573) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407685 | | N/A | Equity/Index | SG- | 10/28/2024 | 09/23/2026 | 282 | 112,992 | 403.34 | 8,894 | | | 5,754 | | 6,974 | | | (2,320) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2309246 | | N/A | Equity/Index | JPM- | 12/18/2023 | 12/18/2025 | 1,385 | 500,000 | 380.04 | 26,700 | | | 6,226 | | 47,215 | | | (6,629) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506074 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/15/2027 | 254 | 103,762 | 406.86 | | 9,131 | | 7,888 | | 7,351 | | | (1,243) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407733 | | N/A | Equity/Index | BMO- | 10/29/2024 | 12/30/2025 | 598 | 238,949 | 384.84 | 21,151 | | | 9,036 | | 18,010 | | | (8,987) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503357 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/04/2027 | 601 | 243,231 | 422.36 | | 14,105 | | 11,485 | | 9,899 | | | (2,620) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503952 | | N/A | Equity/Index | SG- | 02/24/2025 | 11/25/2026 | 66 | 26,925 | 417.12 | | 1,670 | | 1,341 | | 1,155 | | | (330) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307484 | | N/A | Equity/Index | JPM- | 09/08/2023 | 09/08/2025 | 847 | 300,000 | 365.981499999998 | 22,290 | | | 2,116 | | 36,803 | | | (5,550) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407684 | | N/A | Equity/Index | SG- | 10/28/2024 | 06/11/2026 | 420 | 168,286 | 399.75 | 12,793 | | | 7,481 | | 9,923 | | | (3,925) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400708 | | N/A | Equity/Index | SG- | 02/09/2024 | 02/11/2026 | 2,736 | 1,000,000 | 381.968399999997 | 59,200 | | | 18,272 | | 94,267 | | | (14,699) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408435 | | N/A | Equity/Index | SG- | 11/11/2024 | 10/21/2026 | 718 | 292,003 | 403.24 | 27,787 | | | 18,721 | | 18,546 | | | (7,104) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505329 | | N/A | Equity/Index | SG- | 03/13/2025 | 12/11/2026 | 293 | 118,732 | 402.82 | | 9,467 | | 7,847 | | 8,377 | | | (1,620) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503359 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/09/2027 | 260 | 105,225 | 415.61 | | 7,311 | | 5,963 | | 5,486 | | | (1,349) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405056 | | N/A | Equity/Index | BMO- | 08/06/2024 | 08/06/2026 | 945 | 364,146 | 396.229699999998 | 23,378 | | | 12,860 | | 27,075 | | | (5,804) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503366 | | N/A | Equity/Index | BMO- | 02/14/2025 | 01/14/2027 | 364 | 147,314 | 406.6 | | 12,263 | | 9,916 | | 9,770 | | | (2,347) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2401553 | | N/A | Equity/Index | SG- | 03/22/2024 | 03/23/2026 | 2,408 | 900,000 | 390.17239999999998 | 55,890 | | | 20,373 | | 68,661 | | | (13,915) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408137 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/20/2026 | 855 | 342,128 | 404.69 | 26,291 | | | 17,552 | | 21,114 | | | (6,674) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407546 | | N/A | Equity/Index | SG- | 10/24/2024 | 01/20/2026 | 744 | 299,326 | 388.28 | 26,464 | | | 11,885 | | 20,552 | | | (10,597) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408011 | | N/A | Equity/Index | SG- | 11/04/2024 | 10/07/2026 | 1,186 | 472,206 | 416.56 | 24,859 | | | 16,419 | | 19,170 | | | (6,419) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501235 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/18/2026 | 485 | 195,116 | 415.51 | | 12,304 | | 9,472 | | 9,319 | | | (2,833) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503792 | | N/A | Equity/Index | SG- | 02/21/2025 | 11/11/2026 | 127 | 51,676 | 427.02 | | 2,280 | | 1,816 | | 1,400 | | | (463) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511005 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/19/2027 | 462 | 187,253 | 428.25 | | 8,200 | | 7,813 | | 7,626 | | | (387) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502151 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/08/2027 | 301 | 121,035 | 418.96 | | 6,923 | | 5,468 | | 5,316 | | | (1,455) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513014 | | N/A | Equity/Index | UBS- | 06/24/2025 | 05/21/2027 | 165 | 66,947 | 426.04 | | 2,894 | | 2,869 | | 2,952 | | | (25) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506386 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/17/2027 | 264 | 108,129 | 408.46 | | 9,237 | | 8,050 | | 7,327 | | | (1,187) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503820 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/22/2027 | 253 | 102,946 | 410.82 | | 8,005 | | 6,546 | | 5,966 | | | (1,459) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405331 | | N/A | Equity/Index | SG- | 08/15/2024 | 08/14/2026 | 1,027 | 400,000 | 401.3809 | 24,920 | | | 14,000 | | 25,457 | | | (6,196) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406907 | | N/A | Equity/Index | BMO- | 10/04/2024 | 08/05/2026 | 470 | 187,746 | 399.33 | 14,805 | | | 8,879 | | 12,236 | | | (4,018) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510291 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/07/2027 | 442 | 179,151 | 417.95 | | 10,374 | | 9,752 | | 10,019 | | | (621) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404307 | | N/A | Equity/Index | SG- | 07/11/2024 | 07/10/2026 | 1,989 | 756,008 | 393.94260000000003 | 49,443 | | | 25,401 | | 60,019 | | | (12,293) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406630 | | N/A | Equity/Index | SG- | 09/27/2024 | 09/28/2026 | 1,854 | 740,000 | 407.22480000000002 | 46,990 | | | 29,304 | | 40,832 | | | (11,683) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505946 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/12/2027 | 363 | 147,872 | 425.47 | | 7,688 | | 6,628 | | 5,857 | | | (1,060) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407739 | | N/A | Equity/Index | BMO- | 10/29/2024 | 07/02/2026 | 269 | 107,487 | 386.36 | 11,166 | | | 6,700 | | 9,729 | | | (3,313) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509376 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/09/2027 | 608 | 245,480 | 400.52 | | 20,520 | | 18,939 | | 21,339 | | | (1,581) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405872 | | N/A | Equity/Index | BMO- | 08/30/2024 | 08/05/2026 | 703 | 278,979 | 383.97 | 30,306 | | | 17,293 | | 28,365 | | | (7,825) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402052 | | N/A | Equity/Index | SG- | 04/19/2024 | 04/21/2026 | 2,703 | 1,000,000 | 385.31909999999999 | 69,300 | | | 27,987 | | 93,914 | | | (17,230) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505473 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/05/2027 | 637 | 259,170 | 430.64 | | 11,925 | | 10,164 | | 8,116 | | | (1,760) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407298 | | N/A | Equity/Index | SG- | 10/17/2024 | 09/03/2026 | 759 | 306,735 | 416.91 | 17,829 | | | 11,166 | | 11,235 | | | (4,711) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509940 | | N/A | Equity/Index | CITI- | 05/13/2025 | 05/13/2027 | 1,242 | 500,000 | 418.8184 | | 28,050 | | 26,203 | | 27,317 | | | (1,847) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404134 | | N/A | Equity/Index | SG- | 07/05/2024 | 07/06/2026 | 3,449 | 1,300,000 | 389.60520000000002 | 90,350 | | | 45,920 | | 117,042 | | | (22,463) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504138 | | N/A | Equity/Index | SG- | 02/26/2025 | 01/08/2027 | 180 | 73,487 | 421.73 | | 4,306 | | 3,520 | | 2,917 | | | (785) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509738 | | N/A | Equity/Index | MS- | 05/09/2025 | 08/25/2026 | 228 | 91,957 | 408.95 | | 4,444 | | 3,971 | | 4,369 | | | (473) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503202 | | N/A | Equity/Index | BOA- | 02/13/2025 | 01/29/2027 | 713 | 289,521 | 424.47 | | 16,653 | | 13,458 | | 10,986 | | | (3,195) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509934 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/23/2027 | 175 | 70,474 | 401.96 | | 5,948 | | 5,545 | | 6,027 | | | (403) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509136 | | N/A | Equity/Index | SG- | 05/05/2025 | 04/15/2027 | 454 | 183,089 | 401.75 | | 14,723 | | 13,560 | | 15,573 | | | (1,163) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407893 | | N/A | Equity/Index | SG- | 11/01/2024 | 11/03/2026 | 753 | 300,000 | 406.27620000000002 | 21,360 | | | 14,357 | | 18,095 | | | (5,303) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502800 | | N/A | Equity/Index | SG- | 02/10/2025 | 01/22/2027 | 248 | 100,244 | 423.43 | | 5,538 | | 4,446 | | 3,893 | | | (1,092) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2409444 | | N/A | Equity/Index | SG- | 11/29/2024 | 11/04/2026 | 1,103 | 454,072 | 418.06 | 33,410 | | | 23,368 | | 17,889 | | | (8,614) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506071 | | N/A | Equity/Index | BMO- | 03/24/2025 | 12/09/2026 | 159 | 64,953 | 404.75 | | 5,379 | | 4,534 | | 4,284 | | | (845) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2510522 | | N/A | Equity/Index | UBS- | 05/20/2025 | 06/29/2026 | 150 | 60,875 | 401.06 | | 3,752 | | 3,371 | | 3,495 | | | (381) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2306754 | | N/A | Equity/Index | MS- | 08/04/2023 | 08/05/2025 | 5,606 | 2,000,000 | 370.14888000000002 | 137,600 | | | 6,615 | | 211,223 | | | (34,211) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507607 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/25/2027 | 249 | 100,100 | 429.31 | | 3,538 | | 3,153 | | 3,363 | | | (384) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411613 | | N/A | Equity/Index | BMO- | 12/31/2024 | 10/07/2026 | 252 | 100,293 | 401.15 | 7,547 | | | 5,435 | | 6,771 | | | (2,113) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509366 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/29/2027 | 322 | 130,008 | 409.47 | | 8,952 | | 8,281 | | 9,215 | | | (670) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509357 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/30/2026 | 369 | 148,984 | 416.43 | | 4,214 | | 4,214 | | 3,709 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505954 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/03/2027 | 247 | 100,618 | 412.16 | | 7,321 | | 6,299 | | 5,938 | | | (1,022) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509101 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/23/2027 | 278 | 112,167 | 425.86 | | 4,745 | | 4,369 | | 4,735 | | | (377) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501646 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/28/2026 | 350 | 141,309 | 404.7 | | 11,939 | | 9,308 | | 9,499 | | | (2,630) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510519 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/14/2027 | 123 | 49,917 | 417.84 | | 3,015 | | 2,844 | | 2,829 | | | (171) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500812 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/15/2026 | 313 | 124,161 | 406.85 | | 8,775 | | 6,678 | | 7,981 | | | (2,096) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509733 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/13/2027 | 186 | 75,018 | 423.91 | | 3,335 | | 3,097 | | 3,324 | | | (238) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406169 | | N/A | Equity/Index | SG- | 09/13/2024 | 09/14/2026 | 3,396 | 1,350,000 | 408.899400000001 | 77,760 | | | 46,998 | | 69,056 | | | (19,333) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513312 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/22/2027 | 262 | 106,089 | 403.78 | | 8,463 | | 8,451 | | 9,239 | | | (12) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501644 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/28/2026 | 1,070 | 432,002 | 418.91 | | 25,616 | | 19,972 | | 18,712 | | | (5,644) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402752 | | N/A | Equity/Index | BMO- | 05/10/2024 | 12/12/2025 | 5,798 | 2,184,339 | 380.28 | 165,997 | | | 47,181 | | 195,062 | | | (52,072) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509734 | | N/A | Equity/Index | MS- | 05/09/2025 | 05/06/2027 | 288 | 116,156 | 425.33 | | 5,149 | | 4,793 | | 5,127 | | | (356) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511348 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/27/2027 | 618 | 250,815 | 405.31 | | 20,524 | | 19,702 | | 20,399 | | | (822) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509918 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/20/2027 | 140 | 56,379 | 419.21 | | 2,985 | | 2,782 | | 2,965 | | | (203) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504517 | | N/A | Equity/Index | SG- | 03/03/2025 | 02/16/2027 | 244 | 100,577 | 424.95 | | 6,229 | | 5,191 | | 3,817 | | | (1,038) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510514 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/14/2027 | 298 | 120,937 | 424.16 | | 6,106 | | 5,760 | | 5,605 | | | (346) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513305 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/21/2027 | 448 | 181,404 | 421.95 | | 8,870 | | 8,858 | | 9,670 | | | (12) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402753 | | N/A | Equity/Index | BMO- | 05/10/2024 | 12/15/2025 | 2,055 | 774,201 | 382.43 | 55,773 | | | 16,059 | | 65,194 | | | (17,405) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504904 | | N/A | Equity/Index | SG- | 03/07/2025 | 03/02/2027 | 250 | 102,533 | 410.85 | | 8,433 | | 7,113 | | 6,228 | | | (1,320) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501647 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/17/2026 | 248 | 100,128 | 404.06 | | 8,472 | | 6,575 | | 6,757 | | | (1,896) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404469 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/02/2026 | 450 | 172,661 | 376.94 | 18,459 | | | 9,449 | | 20,550 | | | (4,673) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503953 | | N/A | Equity/Index | SG- | 02/24/2025 | 07/27/2026 | 103 | 42,020 | 410.34 | | 2,609 | | 1,973 | | 1,810 | | | (636) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405556 | | N/A | Equity/Index | BMO- | 08/23/2024 | 08/24/2026 | 2,289 | 900,000 | 405.016599999998 | 56,790 | | | 32,685 | | 50,543 | | | (14,120) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411611 | | N/A | Equity/Index | BMO- | 12/31/2024 | 11/20/2026 | 1,131 | 450,127 | 405.88 | 31,917 | | | 23,554 | | 28,638 | | | (8,362) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510421 | | N/A | Equity/Index | GS- | 05/19/2025 | 04/13/2027 | 131 | 53,176 | 417.38 | | 3,113 | | 2,924 | | 2,905 | | | (189) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402563 | | N/A | Equity/Index | MS- | 05/06/2024 | 05/06/2026 | 2,682 | 1,000,000 | 388.85725000000002 | 66,200 | | | 28,099 | | 84,962 | | | (16,459) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508206 | | N/A | Equity/Index | JPM- | 04/22/2025 | 03/23/2027 | 250 | 100,535 | 428.3 | | 3,702 | | 3,337 | | 3,643 | | | (365) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506073 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/11/2027 | 125 | 51,064 | 407.03 | | 4,454 | | 3,844 | | 3,582 | | | (610) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407608 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/23/2026 | 675 | 270,000 | 407.806199999999 | 18,738 | | | 12,380 | | 15,213 | | | (4,678) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2509730 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/16/2027 | 186 | 75,018 | 425.71 | | 3,164 | | 2,939 | | 3,139 | | | (225) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502579 | | N/A | Equity/Index | BOA- | 02/06/2025 | 01/12/2027 | 603 | 243,552 | 415.58 | | 16,080 | | 12,791 | | 12,259 | | | (3,289) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307829 | | N/A | Equity/Index | MS- | 09/27/2023 | 08/15/2025 | 1,100 | 383,999 | 355.41 | 31,867 | | | 2,090 | | 58,117 | | | (8,408) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405838 | | N/A | Equity/Index | SG- | 08/30/2024 | 09/02/2026 | 882 | 350,000 | 410.17380000000003 | 20,720 | | | 12,165 | | 16,795 | | | (5,144) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507604 | | N/A | Equity/Index | MS- | 04/14/2025 | 04/02/2027 | 270 | 108,543 | 431.26 | | 3,638 | | 3,247 | | 3,431 | | | (391) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513308 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/11/2027 | 364 | 147,391 | 404.68 | | 11,375 | | 11,359 | | 12,412 | | | (16) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502146 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/05/2027 | 560 | 225,182 | 420.03 | | 12,415 | | 9,794 | | 9,113 | | | (2,621) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512348 | | N/A | Equity/Index | CITI- | 06/13/2025 | 06/04/2027 | 241 | 97,506 | 439.75 | | 2,798 | | 2,740 | | 2,670 | | | (58) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506062 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/05/2027 | 123 | 50,247 | 416.66 | | 3,467 | | 2,989 | | 2,613 | | | (479) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507405 | | N/A | Equity/Index | CITI- | 04/11/2025 | 12/29/2026 | 455 | 182,428 | 398.96 | | 13,532 | | 11,840 | | 14,580 | | | (1,691) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502285 | | N/A | Equity/Index | BOA- | 02/03/2025 | 12/31/2026 | 640 | 257,722 | 417.07 | | 15,456 | | 12,187 | | 12,133 | | | (3,269) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411606 | | N/A | Equity/Index | BMO- | 12/31/2024 | 11/27/2026 | 831 | 330,730 | 411.48 | 20,384 | | | 15,097 | | 17,710 | | | (5,287) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509744 | | N/A | Equity/Index | MS- | 05/09/2025 | 05/05/2027 | 295 | 118,979 | 419.41 | | 6,314 | | 5,877 | | 6,369 | | | (437) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503793 | | N/A | Equity/Index | SG- | 02/21/2025 | 12/04/2026 | 228 | 92,773 | 427.64 | | 4,202 | | 3,378 | | 2,742 | | | (824) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504526 | | N/A | Equity/Index | SG- | 03/03/2025 | 01/08/2027 | 122 | 50,288 | 414.21 | | 3,877 | | 3,194 | | 2,539 | | | (684) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503812 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/18/2027 | 818 | 332,844 | 417.63 | | 22,691 | | 18,711 | | 16,359 | | | (3,980) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512597 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/07/2027 | 443 | 178,751 | 419.34 | | 9,449 | | 9,304 | | 10,121 | | | (145) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509377 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/07/2027 | 248 | 100,130 | 398.46 | | 8,752 | | 8,076 | | 9,118 | | | (676) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505940 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/03/2027 | 245 | 99,803 | 432.25 | | 4,187 | | 3,602 | | 3,048 | | | (585) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407203 | | N/A | Equity/Index | BMO- | 10/14/2024 | 08/26/2026 | 446 | 179,511 | 420.67 | 8,813 | | | 5,456 | | 5,101 | | | (2,346) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502150 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/04/2027 | 273 | 109,776 | 418.83 | | 6,260 | | 4,936 | | 4,805 | | | (1,324) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2306491 | | N/A | Equity/Index | BMO- | 07/21/2023 | 07/23/2025 | 2,210 | 800,000 | 376.9769 | 53,200 | | | 1,605 | | 66,902 | | | (13,209) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500804 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/11/2026 | 436 | 172,952 | 423.62 | | 7,459 | | 5,667 | | 5,809 | | | (1,792) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505964 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/15/2027 | 1,171 | 477,019 | 406.86 | | 39,814 | | 34,347 | | 33,888 | | | (5,467) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507612 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/25/2027 | 392 | 157,588 | 422.85 | | 6,961 | | 6,205 | | 7,004 | | | (756) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507366 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/18/2027 | 273 | 109,457 | 428.56 | | 3,756 | | 3,340 | | 3,883 | | | (417) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408138 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/16/2026 | 818 | 327,323 | 404.41 | 25,203 | | | 16,778 | | 20,257 | | | (6,434) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503353 | | N/A | Equity/Index | BMO- | 02/14/2025 | 01/22/2027 | 249 | 100,773 | 422.84 | | 5,650 | | 4,581 | | 3,916 | | | (1,069) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504507 | | N/A | Equity/Index | SG- | 03/03/2025 | 11/23/2026 | 123 | 50,701 | 429.48 | | 2,411 | | 1,955 | | 1,251 | | | (456) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509921 | | N/A | Equity/Index | NTX- | 05/13/2025 | 03/12/2027 | 170 | 68,461 | 405.22 | | 5,065 | | 4,700 | | 5,124 | | | (364) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406600 | | N/A | Equity/Index | BMO- | 09/26/2024 | 09/25/2026 | 1,004 | 400,000 | 407.97070000000002 | 24,720 | | | 15,314 | | 21,138 | | | (6,146) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507383 | | N/A | Equity/Index | CITI- | 04/11/2025 | 05/21/2026 | 533 | 213,701 | 397.17 | | 12,488 | | 10,065 | | 13,424 | | | (2,423) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503798 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/12/2027 | 258 | 104,980 | 425.47 | | 5,756 | | 4,738 | | 3,936 | | | (1,018) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411612 | | N/A | Equity/Index | BMO- | 12/31/2024 | 11/04/2026 | 252 | 100,293 | 404.12 | 7,275 | | | 5,324 | | 6,581 | | | (1,952) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2411603 | | N/A | Equity/Index | BMO- | 12/31/2024 | 11/30/2026 | 300 | 119,397 | 432.25 | 3,762 | | | 2,790 | | 2,730 | | | (972) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504908 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/18/2027 | 246 | 100,892 | 405.43 | | 9,240 | | 7,769 | | 7,165 | | | (1,471) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502149 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/15/2027 | 1,213 | 487,759 | 419.56 | | 27,790 | | 22,005 | | 21,259 | | | (5,785) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509928 | | N/A | Equity/Index | NTX- | 05/13/2025 | 12/18/2026 | 195 | 78,528 | 398.08 | | 6,271 | | 5,755 | | 6,403 | | | (516) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405463 | | N/A | Equity/Index | SG- | 08/20/2024 | 08/20/2026 | 393 | 153,715 | 402.03019999999998 | 9,761 | | | 5,557 | | 9,630 | | | (2,423) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509131 | | N/A | Equity/Index | SG- | 05/05/2025 | 04/22/2027 | 325 | 131,066 | 419.48 | | 6,685 | | 6,162 | | 6,795 | | | (523) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308495 | | N/A | Equity/Index | BMO- | 11/03/2023 | 11/04/2025 | 1,983 | 700,000 | 369.19220000000001 | 44,730 | | | 7,742 | | 84,907 | | | (11,121) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2410962 | | N/A | Equity/Index | SG- | 12/20/2024 | 11/18/2026 | 944 | 375,816 | 405.71 | 27,017 | | | 19,631 | | 23,584 | | | (7,036) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509941 | | N/A | Equity/Index | CITI- | 05/13/2025 | 05/13/2027 | 497 | 200,000 | 424.85905000000002 | | 9,360 | | 8,744 | | 9,019 | | | (616) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407198 | | N/A | Equity/Index | BMO- | 10/14/2024 | 09/04/2026 | 714 | 287,378 | 415.5 | 16,743 | | | 10,449 | | 10,671 | | | (4,398) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510508 | | N/A | Equity/Index | UBS- | 05/20/2025 | 03/08/2027 | 123 | 49,917 | 425.96 | | 2,118 | | 1,986 | | 1,895 | | | (132) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404826 | | N/A | Equity/Index | MS- | 07/29/2024 | 07/29/2026 | 1,813 | 700,000 | 396.91604999999998 | 48,860 | | | 26,340 | | 50,402 | | | (12,131) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402758 | | N/A | Equity/Index | BMO- | 05/10/2024 | 01/23/2026 | 3,784 | 1,425,584 | 376.22 | 127,142 | | | 42,312 | | 149,175 | | | (37,177) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509106 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/23/2027 | 248 | 100,063 | 424.6 | | 4,412 | | 4,062 | | 4,414 | | | (350) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400583 | | N/A | Equity/Index | BMO- | 02/02/2024 | 02/02/2026 | 1,636 | 600,000 | 382.59359999999998 | 34,020 | | | 10,108 | | 55,205 | | | (8,470) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507407 | | N/A | Equity/Index | CITI- | 04/11/2025 | 01/04/2027 | 673 | 269,833 | 398.13 | | 20,607 | | 18,056 | | 22,184 | | | (2,551) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501241 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/22/2026 | 315 | 126,725 | 404.05 | | 10,729 | | 8,273 | | 8,819 | | | (2,456) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504518 | | N/A | Equity/Index | SG- | 03/03/2025 | 02/17/2027 | 123 | 50,701 | 424.95 | | 3,145 | | 2,622 | | 1,928 | | | (523) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502283 | | N/A | Equity/Index | BOA- | 02/03/2025 | 01/08/2027 | 253 | 101,881 | 418.96 | | 5,875 | | 4,647 | | 4,558 | | | (1,228) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505962 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/11/2027 | 455 | 185,349 | 407.07 | | 15,334 | | 13,216 | | 13,022 | | | (2,117) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500816 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/11/2026 | 571 | 226,504 | 403.45 | | 17,351 | | 13,182 | | 16,030 | | | (4,169) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513301 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/17/2027 | 247 | 100,015 | 425.69 | | 4,327 | | 4,321 | | 4,703 | | | (6) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406934 | | N/A | Equity/Index | BMO- | 10/07/2024 | 11/17/2025 | 1,187 | 470,907 | 378.36 | 44,168 | | | 15,159 | | 40,823 | | | (19,739) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508899 | | N/A | Equity/Index | UBS- | 05/01/2025 | 03/12/2027 | 248 | 99,867 | 405.23 | | 6,847 | | 6,242 | | 7,472 | | | (605) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504345 | | N/A | Equity/Index | SG- | 02/28/2025 | 01/08/2027 | 180 | 73,960 | 421.73 | | 4,565 | | 3,754 | | 2,917 | | | (810) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509922 | | N/A | Equity/Index | NTX- | 05/13/2025 | 12/31/2026 | 372 | 149,808 | 401.97 | | 10,986 | | 10,101 | | 11,177 | | | (885) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505958 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/10/2027 | 368 | 149,908 | 410 | | 11,581 | | 9,980 | | 9,493 | | | (1,601) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509933 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/05/2027 | 248 | 99,872 | 401.36 | | 8,374 | | 7,792 | | 8,490 | | | (582) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404535 | | N/A | Equity/Index | SG- | 07/18/2024 | 03/03/2026 | 2,114 | 812,896 | 390.95 | 53,886 | | | 22,301 | | 57,058 | | | (16,475) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507223 | | N/A | Equity/Index | MS- | 04/10/2025 | 08/14/2026 | 562 | 224,615 | 413.28 | | 7,957 | | 6,642 | | 8,831 | | | (1,315) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501237 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/16/2026 | 485 | 195,116 | 409.7 | | 14,298 | | 10,997 | | 11,320 | | | (3,301) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2409441 | | N/A | Equity/Index | SG- | 11/29/2024 | 11/13/2026 | 833 | 342,921 | 426.81 | 20,550 | | | 14,452 | | 9,324 | | | (5,231) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411616 | | N/A | Equity/Index | BMO- | 12/31/2024 | 10/01/2026 | 422 | 167,952 | 400.03 | 12,875 | | | 9,237 | | 11,885 | | | (3,638) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406694 | | N/A | Equity/Index | SG- | 09/27/2024 | 06/23/2026 | 2,152 | 859,164 | 389.61 | 76,611 | | | 43,344 | | 71,869 | | | (21,976) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2513310 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/14/2027 | 352 | 142,532 | 404.59 | | 11,060 | | 11,044 | | 12,070 | | | (15) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504140 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/19/2027 | 244 | 99,615 | 413.99 | | 7,537 | | 6,243 | | 5,463 | | | (1,294) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513309 | | N/A | Equity/Index | UBS- | 06/27/2025 | 05/25/2027 | 248 | 100,420 | 404.04 | | 7,730 | | 7,719 | | 8,424 | | | (11) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407091 | | N/A | Equity/Index | BMO- | 10/09/2024 | 10/09/2026 | 1,002 | 400,000 | 408.496100000001 | 27,040 | | | 17,248 | | 21,184 | | | (6,714) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406776 | | N/A | Equity/Index | SG- | 10/02/2024 | 10/02/2026 | 1,251 | 500,000 | 408.603099999998 | 31,200 | | | 19,602 | | 26,525 | | | (7,747) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402738 | | N/A | Equity/Index | SG- | 05/10/2024 | 05/11/2026 | 4,247 | 1,600,000 | 391.809599999999 | 109,760 | | | 47,407 | | 123,372 | | | (27,327) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510920 | | N/A | Equity/Index | UBS- | 05/23/2025 | 05/07/2027 | 371 | 149,899 | 403.61 | | 12,213 | | 11,611 | | 12,473 | | | (602) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407247 | | N/A | Equity/Index | SG- | 10/15/2024 | 07/14/2026 | 434 | 174,932 | 406.32 | 12,152 | | | 7,222 | | 8,631 | | | (3,458) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509365 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/26/2027 | 368 | 148,580 | 417.82 | | 8,155 | | 7,542 | | 8,138 | | | (613) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504532 | | N/A | Equity/Index | SG- | 03/03/2025 | 01/19/2027 | 152 | 62,654 | 412.5 | | 5,094 | | 4,210 | | 3,392 | | | (884) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400894 | | N/A | Equity/Index | SG- | 02/20/2024 | 02/20/2026 | 1,089 | 400,000 | 385.0718 | 23,640 | | | 7,588 | | 34,722 | | | (5,869) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513012 | | N/A | Equity/Index | UBS- | 06/24/2025 | 05/27/2027 | 138 | 55,992 | 427.6 | | 2,327 | | 2,307 | | 2,368 | | | (20) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407552 | | N/A | Equity/Index | SG- | 10/24/2024 | 05/07/2026 | 561 | 225,702 | 396.99 | 18,098 | | | 10,036 | | 13,735 | | | (5,860) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411380 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/25/2026 | 251 | 100,139 | 410.83 | 6,554 | | | 4,828 | | 5,416 | | | (1,707) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505952 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/05/2027 | 609 | 248,082 | 417.87 | | 15,682 | | 13,498 | | 12,397 | | | (2,184) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508627 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/16/2027 | 421 | 169,297 | 425.87 | | 6,770 | | 6,175 | | 7,147 | | | (595) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404733 | | N/A | Equity/Index | SG- | 07/25/2024 | 07/23/2026 | 1,127 | 431,517 | 383.4 | 38,893 | | | 20,704 | | 45,502 | | | (9,683) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501648 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/18/2026 | 501 | 202,274 | 403.63 | | 17,305 | | 13,437 | | 13,831 | | | (3,868) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512894 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/17/2027 | 552 | 223,825 | 425.92 | | 10,102 | | 10,004 | | 10,431 | | | (98) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508586 | | N/A | Equity/Index | CITI- | 04/25/2025 | 04/09/2027 | 258 | 103,652 | 416.38 | | 5,526 | | 5,029 | | 5,801 | | | (497) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509375 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/12/2027 | 384 | 155,040 | 400.94 | | 12,872 | | 11,884 | | 13,387 | | | (987) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511821 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/28/2027 | 1,129 | 457,426 | 426.71 | | 21,756 | | 21,089 | | 20,010 | | | (667) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407736 | | N/A | Equity/Index | BMO- | 10/29/2024 | 12/26/2025 | 256 | 102,292 | 383.69 | 9,270 | | | 3,910 | | 7,938 | | | (3,976) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509912 | | N/A | Equity/Index | NTX- | 05/13/2025 | 03/05/2027 | 167 | 67,253 | 429.05 | | 2,333 | | 2,163 | | 2,169 | | | (170) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506060 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/11/2027 | 123 | 50,247 | 422.31 | | 3,009 | | 2,597 | | 2,180 | | | (412) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513313 | | N/A | Equity/Index | UBS- | 06/27/2025 | 04/27/2027 | 258 | 104,469 | 401.75 | | 8,253 | | 8,241 | | 8,971 | | | (12) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504525 | | N/A | Equity/Index | SG- | 03/03/2025 | 10/01/2026 | 145 | 59,769 | 409.93 | | 4,531 | | 3,595 | | 2,936 | | | (936) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2410074 | | N/A | Equity/Index | SG- | 12/09/2024 | 11/04/2026 | 632 | 255,802 | 405.96 | 20,679 | | | 14,630 | | 15,355 | | | (5,393) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509743 | | N/A | Equity/Index | MS- | 05/09/2025 | 05/03/2027 | 490 | 197,627 | 419.62 | | 10,390 | | 9,669 | | 10,474 | | | (720) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2306260 | | N/A | Equity/Index | BMO- | 07/14/2023 | 07/14/2025 | 5,586 | 2,000,000 | 373.896694000002 | 124,000 | | | 2,217 | | 183,913 | | | (30,872) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509739 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/30/2027 | 272 | 109,703 | 422.45 | | 5,268 | | 4,901 | | 5,276 | | | (367) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402051 | | N/A | Equity/Index | SG- | 04/19/2024 | 04/20/2026 | 3,514 | 1,300,000 | 385.319099999999 | 89,960 | | | 36,256 | | 121,939 | | | (22,397) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504535 | | N/A | Equity/Index | SG- | 03/03/2025 | 02/03/2027 | 229 | 94,394 | 412.76 | | 7,761 | | 6,443 | | 5,191 | | | (1,317) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2400584 | | N/A | Equity/Index | BMO- | 02/02/2024 | 02/03/2026 | 1,636 | 600,000 | 382.59359999999998 | 34,020 | | | 10,141 | | 55,293 | | | (8,458) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401330 | | N/A | Equity/Index | SG- | 03/15/2024 | 03/13/2026 | 2,691 | 1,000,000 | 387.96539999999999 | 63,300 | | | 22,295 | | 80,981 | | | (15,825) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507393 | | N/A | Equity/Index | CITI- | 04/11/2025 | 01/06/2027 | 1,115 | 447,048 | 401.71 | | 31,097 | | 27,259 | | 33,565 | | | (3,838) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503451 | | N/A | Equity/Index | SG- | 02/18/2025 | 02/10/2027 | 736 | 298,426 | 424.42 | | 16,347 | | 13,354 | | 11,596 | | | (2,993) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509364 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/19/2027 | 248 | 100,130 | 418.8 | | 5,290 | | 4,888 | | 5,250 | | | (402) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403482 | | N/A | Equity/Index | SG- | 06/10/2024 | 06/10/2026 | 2,656 | 1,000,000 | 389.1268 | 73,000 | | | 34,447 | | 88,418 | | | (18,125) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401642 | | N/A | Equity/Index | BMO- | 03/27/2024 | 03/27/2026 | 1,594 | 600,000 | 393.40910000000002 | 36,780 | | | 13,647 | | 41,384 | | | (9,182) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510426 | | N/A | Equity/Index | GS- | 05/19/2025 | 04/02/2027 | 123 | 49,928 | 410.72 | | 3,450 | | 3,238 | | 3,274 | | | (212) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405727 | | N/A | Equity/Index | SG- | 08/28/2024 | 08/28/2026 | 2,027 | 800,000 | 407.25630000000001 | 47,520 | | | 27,573 | | 42,373 | | | (11,799) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411379 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/16/2026 | 367 | 146,418 | 412.83 | 8,966 | | | 6,574 | | 7,307 | | | (2,366) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509103 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/21/2027 | 733 | 295,751 | 424.7 | | 12,945 | | 11,914 | | 12,949 | | | (1,031) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400444 | | N/A | Equity/Index | SG- | 01/26/2024 | 01/26/2026 | 4,107 | 1,500,000 | 383.15769999999998 | 82,200 | | | 23,631 | | 134,161 | | | (20,465) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509753 | | N/A | Equity/Index | MS- | 05/09/2025 | 01/20/2027 | 240 | 96,797 | 400.49 | | 7,505 | | 6,898 | | 7,696 | | | (607) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508578 | | N/A | Equity/Index | CITI- | 04/25/2025 | 03/30/2027 | 350 | 140,613 | 423.1 | | 5,929 | | 5,388 | | 6,209 | | | (541) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401925 | | N/A | Equity/Index | SG- | 04/12/2024 | 04/10/2026 | 3,263 | 1,200,000 | 384.53489999999999 | 78,000 | | | 30,489 | | 114,249 | | | (19,500) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401111 | | N/A | Equity/Index | SG- | 03/01/2024 | 03/02/2026 | 3,248 | 1,200,000 | 386.61829999999998 | 71,640 | | | 24,044 | | 100,282 | | | (17,836) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2309116 | | N/A | Equity/Index | BNP- | 12/08/2023 | 12/10/2025 | 2,507 | 900,000 | 377.96572800000001 | 51,030 | | | 11,340 | | 89,718 | | | (12,670) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509737 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/06/2027 | 190 | 76,631 | 421.43 | | 3,640 | | 3,377 | | 3,647 | | | (262) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510287 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/07/2027 | 253 | 102,546 | 426.09 | | 4,635 | | 4,357 | | 4,396 | | | (278) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509369 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/05/2027 | 460 | 185,725 | 401.36 | | 15,162 | | 13,987 | | 15,748 | | | (1,175) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405251 | | N/A | Equity/Index | SG- | 08/12/2024 | 08/12/2026 | 1,551 | 600,000 | 397.41399999999999 | 38,520 | | | 21,506 | | 43,249 | | | (9,564) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307804 | | N/A | Equity/Index | MS- | 09/27/2023 | 09/26/2025 | 3,438 | 1,200,000 | 363.85651000000001 | 82,680 | | | 9,881 | | 159,299 | | | (20,556) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404856 | | N/A | Equity/Index | BMO- | 07/30/2024 | 07/30/2026 | 552 | 213,728 | 398.07850000000002 | 14,961 | | | 8,086 | | 14,811 | | | (3,715) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505471 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/03/2027 | 519 | 211,160 | 432.81 | | 9,041 | | 7,703 | | 6,014 | | | (1,338) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504357 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/19/2027 | 425 | 174,628 | 406.49 | | 16,324 | | 13,596 | | 12,035 | | | (2,728) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510524 | | N/A | Equity/Index | UBS- | 05/20/2025 | 07/01/2026 | 176 | 71,426 | 399.8 | | 4,594 | | 4,130 | | 4,300 | | | (464) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404536 | | N/A | Equity/Index | SG- | 07/18/2024 | 03/11/2026 | 3,000 | 1,153,590 | 389.99 | 79,620 | | | 33,573 | | 84,563 | | | (24,019) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408433 | | N/A | Equity/Index | SG- | 11/11/2024 | 10/23/2026 | 861 | 350,160 | 422.44 | 21,465 | | | 14,481 | | 11,504 | | | (5,472) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509731 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/23/2027 | 264 | 106,476 | 425.86 | | 4,527 | | 4,209 | | 4,496 | | | (318) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405837 | | N/A | Equity/Index | SG- | 08/30/2024 | 09/01/2026 | 882 | 350,000 | 410.17380000000003 | 20,720 | | | 12,153 | | 16,760 | | | (5,152) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404737 | | N/A | Equity/Index | SG- | 07/25/2024 | 07/22/2026 | 488 | 186,850 | 409.33 | 8,457 | | | 4,496 | | 8,821 | | | (2,108) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405677 | | N/A | Equity/Index | SG- | 08/27/2024 | 08/27/2026 | 423 | 166,671 | 407.24990000000003 | 9,900 | | | 5,731 | | 8,822 | | | (2,458) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500302 | | N/A | Equity/Index | BMO- | 01/06/2025 | 12/04/2026 | 641 | 253,689 | 408 | | 16,403 | | 12,279 | | 15,507 | | | (4,124) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405879 | | N/A | Equity/Index | BMO- | 08/30/2024 | 06/15/2026 | 1,056 | 419,063 | 400.09 | 29,927 | | | 16,069 | | 24,694 | | | (8,334) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2306401 | | N/A | Equity/Index | SG- | 07/19/2023 | 07/18/2025 | 2,790 | 1,000,000 | 374.344292 | 63,000 | | | 1,471 | | 91,103 | | | (15,663) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502154 | | N/A | Equity/Index | BMO- | 01/31/2025 | 12/30/2026 | 582 | 234,028 | 417.48 | | 13,770 | | 10,838 | | 10,317 | | | (2,932) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403304 | | N/A | Equity/Index | SG- | 06/06/2024 | 06/05/2026 | 2,123 | 800,000 | 389.946599999999 | 56,000 | | | 26,077 | | 68,643 | | | (13,923) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405888 | | N/A | Equity/Index | SG- | 09/03/2024 | 09/03/2026 | 627 | 248,842 | 410.520300000002 | 14,408 | | | 8,479 | | 11,812 | | | (3,577) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2409440 | | N/A | Equity/Index | SG- | 11/29/2024 | 11/11/2026 | 927 | 381,618 | 427.02 | 22,674 | | | 15,926 | | 10,217 | | | (5,789) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407297 | | N/A | Equity/Index | SG- | 10/17/2024 | 09/16/2026 | 1,504 | 607,812 | 419.1 | 33,885 | | | 21,457 | | 20,997 | | | (8,787) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505327 | | N/A | Equity/Index | SG- | 03/13/2025 | 02/05/2027 | 695 | 281,635 | 405.92 | | 22,219 | | 18,724 | | 19,622 | | | (3,495) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508635 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/20/2027 | 350 | 140,746 | 421.85 | | 6,423 | | 5,861 | | 6,788 | | | (561) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501242 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/18/2026 | 413 | 166,150 | 403.63 | | 14,108 | | 10,860 | | 11,642 | | | (3,248) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408012 | | N/A | Equity/Index | SG- | 11/04/2024 | 09/21/2026 | 335 | 133,380 | 406 | 9,115 | | | 5,948 | | 7,593 | | | (2,409) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509363 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/26/2027 | 354 | 142,928 | 421.84 | | 6,988 | | 6,462 | | 6,917 | | | (526) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504900 | | N/A | Equity/Index | SG- | 03/07/2025 | 03/01/2027 | 249 | 102,122 | 423.22 | | 6,175 | | 5,207 | | 4,237 | | | (968) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407692 | | N/A | Equity/Index | SG- | 10/28/2024 | 01/13/2026 | 494 | 197,936 | 388.06 | 16,984 | | | 7,548 | | 13,584 | | | (6,971) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402739 | | N/A | Equity/Index | SG- | 05/10/2024 | 05/12/2026 | 2,654 | 1,000,000 | 391.809599999999 | 68,700 | | | 29,726 | | 77,217 | | | (17,081) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406698 | | N/A | Equity/Index | SG- | 09/27/2024 | 08/21/2026 | 1,800 | 718,632 | 392.35 | 63,450 | | | 38,254 | | 59,894 | | | (16,644) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506077 | | N/A | Equity/Index | BMO- | 03/24/2025 | 02/18/2027 | 617 | 252,051 | 405.47 | | 22,237 | | 19,101 | | 17,951 | | | (3,136) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408432 | | N/A | Equity/Index | SG- | 11/11/2024 | 10/21/2026 | 864 | 351,380 | 423.4 | 20,943 | | | 14,110 | | 11,047 | | | (5,354) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503813 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/10/2027 | 323 | 131,429 | 416.34 | | 9,157 | | 7,533 | | 6,638 | | | (1,624) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507601 | | N/A | Equity/Index | MS- | 04/14/2025 | 04/01/2027 | 258 | 103,719 | 432.45 | | 3,317 | | 2,960 | | 3,108 | | | (357) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504510 | | N/A | Equity/Index | SG- | 03/03/2025 | 12/07/2026 | 210 | 86,562 | 426.93 | | 4,551 | | 3,709 | | 2,614 | | | (842) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407199 | | N/A | Equity/Index | BMO- | 10/14/2024 | 09/04/2026 | 846 | 340,507 | 421.26 | 16,649 | | | 10,391 | | 9,654 | | | (4,374) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504536 | | N/A | Equity/Index | SG- | 03/03/2025 | 01/20/2027 | 204 | 84,089 | 411.66 | | 6,979 | | 5,770 | | 4,677 | | | (1,209) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503965 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/19/2027 | 251 | 102,398 | 406.29 | | 9,237 | | 7,629 | | 7,148 | | | (1,608) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503811 | | N/A | Equity/Index | SG- | 02/21/2025 | 12/18/2026 | 144 | 58,594 | 415.51 | | 3,861 | | 3,120 | | 2,776 | | | (741) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307456 | | N/A | Equity/Index | JPM- | 09/07/2023 | 09/05/2025 | 2,263 | 800,000 | 365.71640000002 | 57,600 | | | 5,244 | | 98,655 | | | (14,380) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407554 | | N/A | Equity/Index | SG- | 10/24/2024 | 05/13/2026 | 549 | 220,874 | 395.44 | 18,512 | | | 10,354 | | 14,283 | | | (5,930) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505941 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/15/2027 | 469 | 191,052 | 428.83 | | 9,061 | | 7,817 | | 6,777 | | | (1,244) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504343 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/25/2027 | 475 | 195,173 | 430.28 | | 10,236 | | 8,540 | | 6,267 | | | (1,697) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407543 | | N/A | Equity/Index | SG- | 10/24/2024 | 01/08/2026 | 1,824 | 733,832 | 388.69 | 63,402 | | | 27,522 | | 48,669 | | | (26,081) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401684 | | N/A | Equity/Index | BMO- | 03/28/2024 | 03/30/2026 | 3,977 | 1,500,000 | 394.153099999999 | 92,850 | | | 34,739 | | 101,110 | | | (23,117) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511407 | | N/A | Equity/Index | NTX- | 06/02/2025 | 05/07/2027 | 246 | 99,851 | 403.75 | | 8,497 | | 8,158 | | 8,242 | | | (338) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504637 | | N/A | Equity/Index | SG- | 03/04/2025 | 02/26/2027 | 795 | 325,187 | 408.26 | | 27,769 | | 23,237 | | 21,163 | | | (4,532) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407734 | | N/A | Equity/Index | BMO- | 10/29/2024 | 12/22/2025 | 250 | 99,895 | 384.6 | 8,813 | | | 3,668 | | 7,500 | | | (3,816) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405874 | | N/A | Equity/Index | BMO- | 08/30/2024 | 06/25/2026 | 365 | 144,847 | 403.08 | 9,669 | | | 5,259 | | 7,801 | | | (2,652) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2500809 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/04/2026 | 489 | 193,977 | 406.6 | | 13,571 | | 10,277 | | 12,363 | | | (3,294) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505961 | | N/A | Equity/Index | SG- | 03/21/2025 | 12/31/2026 | 268 | 109,172 | 405.77 | | 8,619 | | 7,300 | | 7,088 | | | (1,319) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502145 | | N/A | Equity/Index | BMO- | 01/31/2025 | 12/11/2026 | 248 | 99,723 | 423.07 | | 4,789 | | 3,740 | | 3,369 | | | (1,048) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506384 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/23/2027 | 283 | 115,911 | 426.04 | | 6,407 | | 5,591 | | 4,489 | | | (816) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505592 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/10/2027 | 766 | 312,880 | 430.5 | | 15,218 | | 13,005 | | 9,483 | | | (2,213) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411604 | | N/A | Equity/Index | BMO- | 12/31/2024 | 11/27/2026 | 330 | 131,337 | 419.78 | 6,323 | | | 4,683 | | 4,977 | | | (1,640) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503800 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/08/2027 | 138 | 56,152 | 423.15 | | 3,099 | | 2,523 | | 2,127 | | | (576) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512012 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/04/2027 | 396 | 160,388 | 427.25 | | 7,239 | | 7,039 | | 6,985 | | | (200) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504141 | | N/A | Equity/Index | SG- | 02/26/2025 | 12/16/2026 | 141 | 57,565 | 407.7 | | 4,673 | | 3,791 | | 3,457 | | | (882) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509917 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/06/2027 | 124 | 49,936 | 425.33 | | 2,245 | | 2,095 | | 2,208 | | | (149) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506382 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/23/2027 | 244 | 99,938 | 428.25 | | 5,190 | | 4,529 | | 3,562 | | | (661) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503818 | | N/A | Equity/Index | SG- | 02/21/2025 | 12/16/2026 | 174 | 70,801 | 409.36 | | 5,439 | | 4,393 | | 4,060 | | | (1,047) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401331 | | N/A | Equity/Index | SG- | 03/15/2024 | 03/16/2026 | 3,498 | 1,300,000 | 387.96539999999999 | 82,680 | | | 29,342 | | 105,712 | | | (20,585) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513429 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/25/2027 | 616 | 250,195 | 426.56 | | 11,106 | | 11,106 | | 11,567 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509359 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/29/2027 | 449 | 181,284 | 426.9 | | 7,651 | | 7,078 | | 7,550 | | | (573) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510414 | | N/A | Equity/Index | GS- | 05/19/2025 | 03/18/2027 | 123 | 49,928 | 428.13 | | 2,006 | | 1,880 | | 1,784 | | | (126) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505331 | | N/A | Equity/Index | SG- | 03/13/2025 | 01/22/2027 | 334 | 135,347 | 403.63 | | 11,095 | | 9,314 | | 9,867 | | | (1,781) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509360 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/28/2027 | 1,240 | 500,650 | 426.26 | | 21,514 | | 19,900 | | 21,241 | | | (1,614) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504513 | | N/A | Equity/Index | SG- | 03/03/2025 | 10/01/2026 | 214 | 88,211 | 420.03 | | 5,083 | | 4,032 | | 2,985 | | | (1,050) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505326 | | N/A | Equity/Index | SG- | 03/13/2025 | 10/07/2026 | 247 | 100,092 | 402.53 | | 7,435 | | 6,018 | | 6,388 | | | (1,417) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408141 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/09/2026 | 333 | 133,250 | 400.56 | 11,136 | | | 7,376 | | 9,148 | | | (2,871) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503351 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/02/2027 | 626 | 253,348 | 424.23 | | 13,966 | | 11,365 | | 9,562 | | | (2,602) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510294 | | N/A | Equity/Index | GS- | 05/16/2025 | 04/05/2027 | 247 | 100,114 | 401.36 | | 8,586 | | 8,048 | | 8,584 | | | (538) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504516 | | N/A | Equity/Index | SG- | 03/03/2025 | 02/08/2027 | 206 | 84,913 | 424.65 | | 5,243 | | 4,359 | | 3,205 | | | (884) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508628 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/14/2027 | 425 | 170,905 | 425.7 | | 6,847 | | 6,243 | | 7,240 | | | (603) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406697 | | N/A | Equity/Index | SG- | 09/27/2024 | 08/03/2026 | 1,198 | 478,290 | 395.19 | 38,863 | | | 23,017 | | 35,981 | | | (10,468) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508580 | | N/A | Equity/Index | CITI- | 04/25/2025 | 04/02/2027 | 249 | 100,036 | 420.66 | | 4,609 | | 4,190 | | 4,829 | | | (419) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503964 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/19/2027 | 453 | 184,806 | 406.33 | | 16,657 | | 13,758 | | 12,885 | | | (2,899) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411382 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/23/2026 | 1,215 | 484,736 | 409.03 | 33,109 | | | 24,366 | | 27,647 | | | (8,647) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408013 | | N/A | Equity/Index | SG- | 11/04/2024 | 10/07/2026 | 976 | 388,594 | 402.67 | 29,446 | | | 19,449 | | 25,138 | | | (7,603) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510293 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/10/2027 | 785 | 318,176 | 403.32 | | 27,049 | | 25,436 | | 27,071 | | | (1,613) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508639 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/16/2027 | 249 | 100,130 | 420.82 | | 4,684 | | 4,272 | | 4,969 | | | (412) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510420 | | N/A | Equity/Index | GS- | 05/19/2025 | 03/19/2027 | 123 | 49,928 | 420.1 | | 2,597 | | 2,433 | | 2,389 | | | (163) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2510523 | | N/A | Equity/Index | UBS- | 05/20/2025 | 07/24/2026 | 144 | 58,440 | 400.71 | | 3,780 | | 3,419 | | 3,540 | | | (361) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510295 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/14/2027 | 303 | 122,812 | 402.05 | | 10,790 | | 10,150 | | 10,797 | | | (640) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405122 | | N/A | Equity/Index | MS- | 08/08/2024 | 07/21/2026 | 228 | 88,234 | 383.04 | 8,151 | | | 4,414 | | 9,265 | | | (2,075) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407689 | | N/A | Equity/Index | SG- | 10/28/2024 | 09/24/2026 | 375 | 150,255 | 398.3 | 13,279 | | | 8,598 | | 11,011 | | | (3,458) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507413 | | N/A | Equity/Index | CITI- | 04/11/2025 | 01/13/2027 | 726 | 291,082 | 395.2 | | 24,205 | | 21,250 | | 25,966 | | | (2,955) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405124 | | N/A | Equity/Index | MS- | 08/08/2024 | 07/28/2026 | 336 | 130,029 | 385.3 | 11,493 | | | 6,275 | | 13,035 | | | (2,897) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509745 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/09/2027 | 264 | 106,476 | 416.38 | | 5,927 | | 5,502 | | 6,000 | | | (425) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308840 | | N/A | Equity/Index | SG- | 11/24/2023 | 11/25/2025 | 4,193 | 1,500,000 | 375.4271 | 91,650 | | | 18,506 | | 156,958 | | | (22,787) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507395 | | N/A | Equity/Index | CITI- | 04/11/2025 | 02/04/2027 | 1,030 | 412,968 | 402.25 | | 29,427 | | 25,955 | | 31,650 | | | (3,472) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404219 | | N/A | Equity/Index | JPM- | 07/09/2024 | 07/09/2026 | 797 | 300,000 | 389.46 | 21,120 | | | 10,806 | | 26,795 | | | (5,244) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510511 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/18/2027 | 250 | 101,458 | 427.61 | | 4,650 | | 4,388 | | 4,212 | | | (262) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307703 | | N/A | Equity/Index | MS- | 09/22/2023 | 09/23/2025 | 3,397 | 1,200,000 | 367.04129 | 86,520 | | | 9,983 | | 146,110 | | | (21,511) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508590 | | N/A | Equity/Index | CITI- | 04/25/2025 | 03/03/2027 | 258 | 103,652 | 412.2 | | 5,903 | | 5,343 | | 6,215 | | | (561) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411608 | | N/A | Equity/Index | BMO- | 12/31/2024 | 11/11/2026 | 385 | 153,226 | 406.69 | 10,507 | | | 7,717 | | 9,371 | | | (2,789) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406845 | | N/A | Equity/Index | SG- | 10/04/2024 | 10/05/2026 | 1,001 | 400,000 | 409.446500000001 | 25,560 | | | 16,186 | | 20,741 | | | (6,355) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505477 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/05/2027 | 516 | 209,940 | 429.05 | | 10,119 | | 8,625 | | 7,008 | | | (1,494) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512013 | | N/A | Equity/Index | UBS- | 06/10/2025 | 06/01/2027 | 797 | 322,801 | 422.08 | | 16,928 | | 16,458 | | 16,565 | | | (470) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307887 | | N/A | Equity/Index | MS- | 09/29/2023 | 10/01/2025 | 1,435 | 500,000 | 362.541420000002 | 35,050 | | | 4,423 | | 68,621 | | | (8,702) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507392 | | N/A | Equity/Index | CITI- | 04/11/2025 | 02/08/2027 | 1,264 | 506,788 | 403.5 | | 35,089 | | 30,973 | | 37,762 | | | (4,116) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505943 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/15/2027 | 245 | 99,803 | 427.78 | | 4,880 | | 4,210 | | 3,672 | | | (670) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308773 | | N/A | Equity/Index | BNP- | 11/21/2023 | 11/21/2025 | 2,809 | 1,000,000 | 373.582279000003 | 60,900 | | | 11,963 | | 110,275 | | | (15,141) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507386 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/24/2027 | 741 | 297,097 | 408.51 | | 19,696 | | 17,529 | | 20,424 | | | (2,167) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507378 | | N/A | Equity/Index | CITI- | 04/11/2025 | 06/01/2026 | 250 | 100,235 | 398.87 | | 5,628 | | 4,565 | | 6,048 | | | (1,063) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502147 | | N/A | Equity/Index | BMO- | 01/31/2025 | 01/14/2027 | 376 | 151,193 | 420.48 | | 8,366 | | 6,622 | | 6,356 | | | (1,744) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507605 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/30/2027 | 249 | 100,100 | 431.02 | | 3,358 | | 2,996 | | 3,318 | | | (362) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505957 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/09/2027 | 280 | 114,061 | 410.13 | | 8,772 | | 7,558 | | 7,187 | | | (1,215) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510427 | | N/A | Equity/Index | GS- | 05/19/2025 | 10/28/2026 | 178 | 72,254 | 400.68 | | 5,349 | | 4,922 | | 5,104 | | | (427) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508633 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/15/2027 | 1,039 | 417,813 | 421.84 | | 18,920 | | 17,255 | | 19,990 | | | (1,665) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508902 | | N/A | Equity/Index | UBS- | 05/01/2025 | 04/05/2027 | 452 | 182,016 | 401.36 | | 14,120 | | 12,915 | | 15,474 | | | (1,205) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507372 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/25/2027 | 250 | 100,235 | 425.21 | | 3,963 | | 3,527 | | 4,092 | | | (435) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500813 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/14/2026 | 443 | 175,729 | 406.63 | | 12,469 | | 9,486 | | 11,356 | | | (2,983) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408010 | | N/A | Equity/Index | SG- | 11/04/2024 | 10/08/2026 | 500 | 199,075 | 417.9 | 10,105 | | | 6,679 | | 7,701 | | | (2,605) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511340 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/21/2027 | 525 | 213,071 | 426.04 | | 9,928 | | 9,527 | | 9,392 | | | (401) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2505476 | | N/A | Equity/Index | BMO- | 03/14/2025 | 03/05/2027 | 247 | 100,494 | 430.28 | | 4,666 | | 3,977 | | 3,193 | | | (689) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507363 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/25/2027 | 339 | 135,919 | 430.03 | | 4,502 | | 4,007 | | 4,640 | | | (495) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406933 | | N/A | Equity/Index | BMO- | 10/07/2024 | 11/14/2025 | 2,076 | 823,591 | 376.62 | 80,258 | | | 27,152 | | 74,678 | | | (36,136) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408009 | | N/A | Equity/Index | SG- | 11/04/2024 | 09/18/2026 | 619 | 246,455 | 416.84 | 12,473 | | | 8,120 | | 9,499 | | | (3,310) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411376 | | N/A | Equity/Index | SG- | 12/27/2024 | 10/28/2026 | 406 | 161,978 | 420.71 | 7,682 | | | 5,574 | | 5,871 | | | (2,084) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503809 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/04/2027 | 254 | 103,353 | 422.36 | | 6,093 | | 5,004 | | 4,245 | | | (1,090) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408005 | | N/A | Equity/Index | SG- | 11/04/2024 | 10/12/2026 | 446 | 177,575 | 420.63 | 8,376 | | | 5,552 | | 6,229 | | | (2,147) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509915 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/07/2027 | 377 | 151,822 | 427.19 | | 6,436 | | 6,008 | | 6,303 | | | (427) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507410 | | N/A | Equity/Index | CITI- | 04/11/2025 | 12/31/2026 | 395 | 158,371 | 397.21 | | 12,340 | | 10,802 | | 13,280 | | | (1,538) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505942 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/16/2027 | 413 | 168,240 | 428.49 | | 8,074 | | 6,967 | | 6,054 | | | (1,107) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510429 | | N/A | Equity/Index | GS- | 05/19/2025 | 12/22/2026 | 163 | 66,165 | 402.09 | | 5,048 | | 4,683 | | 4,826 | | | (365) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504155 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/26/2027 | 2,449 | 1,000,000 | 416.87430000000001 | | 71,000 | | 58,923 | | 50,815 | | | (12,077) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512764 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/14/2027 | 266 | 107,405 | 423.19 | | 5,131 | | 5,074 | | 5,459 | | | (57) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407548 | | N/A | Equity/Index | SG- | 10/24/2024 | 03/04/2026 | 644 | 259,094 | 392.32 | 21,735 | | | 10,802 | | 16,628 | | | (7,948) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411610 | | N/A | Equity/Index | BMO- | 12/31/2024 | 11/10/2026 | 370 | 147,256 | 405.86 | 10,293 | | | 7,557 | | 9,233 | | | (2,737) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510529 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/17/2027 | 526 | 213,467 | 405.32 | | 17,700 | | 16,700 | | 17,154 | | | (1,000) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2410073 | | N/A | Equity/Index | SG- | 12/09/2024 | 10/28/2026 | 898 | 363,466 | 408.69 | 27,335 | | | 19,258 | | 19,824 | | | (7,202) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407545 | | N/A | Equity/Index | SG- | 10/24/2024 | 01/15/2026 | 877 | 352,835 | 388.43 | 30,923 | | | 13,697 | | 23,903 | | | (12,521) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404472 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/14/2026 | 760 | 291,604 | 381.52 | 28,150 | | | 14,637 | | 31,761 | | | (7,009) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401231 | | N/A | Equity/Index | SG- | 03/08/2024 | 03/06/2026 | 3,497 | 1,300,000 | 388.4683 | 77,350 | | | 26,496 | | 102,638 | | | (19,337) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407555 | | N/A | Equity/Index | SG- | 10/24/2024 | 05/13/2026 | 485 | 195,125 | 399.21 | 14,909 | | | 8,338 | | 11,112 | | | (4,776) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509752 | | N/A | Equity/Index | MS- | 05/09/2025 | 09/22/2026 | 239 | 96,393 | 397.65 | | 6,974 | | 6,274 | | 6,988 | | | (700) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404470 | | N/A | Equity/Index | BMO- | 07/16/2024 | 07/02/2026 | 1,700 | 652,273 | 400.95 | 37,638 | | | 19,266 | | 39,719 | | | (9,528) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411377 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/17/2026 | 347 | 138,439 | 416.02 | 7,787 | | | 5,713 | | 6,211 | | | (2,052) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411375 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/19/2026 | 467 | 186,314 | 425.68 | 7,944 | | | 5,834 | | 5,856 | | | (2,087) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401281 | | N/A | Equity/Index | BMO- | 03/13/2024 | 03/13/2026 | 1,341 | 500,000 | 389.49259999999998 | 30,700 | | | 10,753 | | 38,744 | | | (7,633) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508574 | | N/A | Equity/Index | CITI- | 04/25/2025 | 03/30/2027 | 249 | 100,036 | 431.01 | | 3,150 | | 2,862 | | 3,308 | | | (288) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500807 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/15/2026 | 505 | 200,323 | 410.88 | | 12,729 | | 9,688 | | 11,322 | | | (3,041) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500815 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/10/2026 | 415 | 164,622 | 404.71 | | 12,193 | | 9,259 | | 11,211 | | | (2,934) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406629 | | N/A | Equity/Index | SG- | 09/27/2024 | 09/25/2026 | 1,753 | 700,000 | 407.22480000000002 | 44,310 | | | 27,564 | | 38,449 | | | (11,062) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507406 | | N/A | Equity/Index | CITI- | 04/11/2025 | 12/23/2026 | 609 | 244,172 | 398.28 | | 18,300 | | 15,991 | | 19,725 | | | (2,310) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507610 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/25/2027 | 426 | 171,256 | 425.93 | | 6,818 | | 6,078 | | 6,814 | | | (740) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509859 | | N/A | Equity/Index | SG- | 05/12/2025 | 05/05/2027 | 249 | 100,499 | 403.24 | | 8,344 | | 7,778 | | 8,428 | | | (566) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2513430 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/17/2027 | 323 | 131,190 | 425.69 | | 5,901 | | 5,901 | | 6,149 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411374 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/10/2026 | 369 | 147,216 | 426.15 | 6,070 | | | 4,436 | | 4,435 | | | (1,616) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503956 | | N/A | Equity/Index | SG- | 02/24/2025 | 12/16/2026 | 128 | 52,219 | 409.59 | | 4,051 | | 3,277 | | 2,966 | | | (775) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503201 | | N/A | Equity/Index | BOA- | 02/13/2025 | 01/27/2027 | 366 | 148,618 | 425.95 | | 8,174 | | 6,601 | | 5,298 | | | (1,573) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500161 | | N/A | Equity/Index | SG- | 01/03/2025 | 10/30/2026 | 449 | 178,765 | 398.69 | | 14,476 | | 10,627 | | 13,667 | | | (3,849) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504519 | | N/A | Equity/Index | SG- | 03/03/2025 | 07/28/2026 | 186 | 76,669 | 410.34 | | 5,268 | | 4,041 | | 3,276 | | | (1,227) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2309477 | | N/A | Equity/Index | BNP- | 12/29/2023 | 12/31/2025 | 2,479 | 900,000 | 381.14038799999997 | 48,150 | | | 12,104 | | 83,512 | | | (11,971) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503954 | | N/A | Equity/Index | SG- | 02/24/2025 | 01/13/2027 | 80 | 32,637 | 416.94 | | 2,185 | | 1,784 | | 1,538 | | | (401) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510510 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/17/2027 | 329 | 133,518 | 427.61 | | 6,110 | | 5,765 | | 5,531 | | | (345) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504538 | | N/A | Equity/Index | SG- | 03/03/2025 | 01/22/2027 | 366 | 150,865 | 411.02 | | 12,733 | | 10,534 | | 8,579 | | | (2,199) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407550 | | N/A | Equity/Index | SG- | 10/24/2024 | 03/18/2026 | 868 | 349,214 | 394.7 | 28,036 | | | 14,321 | | 21,132 | | | (9,970) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507388 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/22/2027 | 345 | 138,324 | 407.36 | | 9,139 | | 8,131 | | 9,788 | | | (1,008) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507387 | | N/A | Equity/Index | CITI- | 04/11/2025 | 09/30/2026 | 256 | 102,641 | 399.95 | | 6,523 | | 5,570 | | 7,153 | | | (953) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505330 | | N/A | Equity/Index | SG- | 03/13/2025 | 01/06/2027 | 999 | 404,825 | 403.69 | | 32,547 | | 27,196 | | 28,837 | | | (5,351) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504358 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/05/2027 | 504 | 207,089 | 405.92 | | 19,323 | | 16,030 | | 14,230 | | | (3,294) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502580 | | N/A | Equity/Index | BOA- | 02/06/2025 | 01/11/2027 | 325 | 131,268 | 415.3 | | 8,715 | | 6,930 | | 6,656 | | | (1,785) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506385 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/19/2027 | 311 | 127,379 | 420.98 | | 8,039 | | 7,009 | | 5,862 | | | (1,030) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401371 | | N/A | Equity/Index | SG- | 03/19/2024 | 03/19/2026 | 2,140 | 800,000 | 389.89429999999999 | 51,120 | | | 18,327 | | 61,206 | | | (12,710) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510288 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/10/2027 | 317 | 128,486 | 425.7 | | 5,912 | | 5,559 | | 5,616 | | | (353) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408156 | | N/A | Equity/Index | SG- | 11/06/2024 | 11/06/2026 | 1,979 | 800,000 | 412.30439999999999 | 58,160 | | | 39,332 | | 39,418 | | | (14,440) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503801 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/12/2027 | 1,048 | 426,431 | 425.13 | | 23,601 | | 19,426 | | 16,179 | | | (4,175) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508641 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/19/2027 | 249 | 100,130 | 418.83 | | 4,990 | | 4,553 | | 5,222 | | | (437) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402756 | | N/A | Equity/Index | BMO- | 05/10/2024 | 11/20/2025 | 3,780 | 1,424,077 | 376.83 | 114,950 | | | 29,411 | | 136,170 | | | (37,488) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509932 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/15/2027 | 248 | 99,872 | 401.75 | | 8,394 | | 7,819 | | 8,507 | | | (575) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404760 | | N/A | Equity/Index | MS- | 07/26/2024 | 07/27/2026 | 3,114 | 1,200,000 | 394.9325 | 87,480 | | | 46,984 | | 91,656 | | | (21,750) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407475 | | N/A | Equity/Index | BMO- | 10/22/2024 | 10/22/2026 | 645 | 260,000 | 410.9187 | 18,512 | | | 12,138 | | 12,790 | | | (4,596) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407677 | | N/A | Equity/Index | SG- | 10/28/2024 | 09/29/2026 | 289 | 115,797 | 419.2 | 6,107 | | | 3,969 | | 4,143 | | | (1,579) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407686 | | N/A | Equity/Index | SG- | 10/28/2024 | 09/29/2026 | 650 | 260,442 | 399.24 | 22,666 | | | 14,733 | | 18,299 | | | (5,861) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501234 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/18/2026 | 357 | 143,621 | 416.01 | | 8,939 | | 6,881 | | 6,738 | | | (2,058) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510513 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/12/2027 | 137 | 55,599 | 425.81 | | 2,663 | | 2,512 | | 2,427 | | | (151) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509371 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/05/2027 | 248 | 100,130 | 401.32 | | 8,182 | | 7,548 | | 8,498 | | | (634) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307885 | | N/A | Equity/Index | MS- | 09/29/2023 | 09/29/2025 | 2,583 | 900,000 | 362.54142000000002 | 62,910 | | | 7,788 | | 123,286 | | | (15,663) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509860 | | N/A | Equity/Index | SG- | 05/12/2025 | 05/06/2027 | 392 | 158,215 | 403.16 | | 13,175 | | 12,282 | | 13,310 | | | (893) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2506246 | | N/A | Equity/Index | BMO- | 03/27/2025 | 11/27/2026 | 380 | 155,929 | 411.48 | | 11,176 | | 9,432 | | 8,098 | | | (1,743) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400964 | | N/A | Equity/Index | BMO- | 02/23/2024 | 02/25/2026 | 1,888 | 700,000 | 388.55160000000001 | 42,140 | | | 13,815 | | 54,991 | | | (10,463) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505953 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/03/2027 | 402 | 163,759 | 412.2 | | 11,903 | | 10,241 | | 9,654 | | | (1,662) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504529 | | N/A | Equity/Index | SG- | 03/03/2025 | 02/17/2027 | 204 | 84,089 | 415.26 | | 6,632 | | 5,528 | | 4,382 | | | (1,104) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509729 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/30/2027 | 186 | 75,018 | 427.13 | | 3,101 | | 2,885 | | 3,072 | | | (216) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502288 | | N/A | Equity/Index | BOA- | 02/03/2025 | 01/08/2027 | 334 | 134,498 | 415.5 | | 8,524 | | 6,742 | | 6,772 | | | (1,782) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407731 | | N/A | Equity/Index | BMO- | 10/29/2024 | 12/30/2025 | 1,194 | 477,099 | 386.66 | 40,333 | | | 17,232 | | 33,909 | | | (17,137) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505963 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/12/2027 | 489 | 199,199 | 406.82 | | 16,592 | | 14,304 | | 14,111 | | | (2,288) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400963 | | N/A | Equity/Index | BMO- | 02/23/2024 | 02/24/2026 | 2,697 | 1,000,000 | 388.55160000000001 | 60,200 | | | 19,681 | | 78,447 | | | (14,967) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511007 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/24/2027 | 633 | 256,561 | 417.34 | | 15,756 | | 15,018 | | 15,018 | | | (738) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509930 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/30/2027 | 231 | 93,026 | 402.66 | | 7,787 | | 7,265 | | 7,885 | | | (522) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509931 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/23/2027 | 247 | 99,469 | 402.07 | | 8,376 | | 7,808 | | 8,484 | | | (567) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505599 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/10/2027 | 392 | 160,116 | 426.4 | | 8,774 | | 7,498 | | 5,967 | | | (1,276) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504349 | | N/A | Equity/Index | SG- | 02/28/2025 | 11/19/2026 | 245 | 100,668 | 405.41 | | 8,764 | | 7,084 | | 6,185 | | | (1,680) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505945 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/12/2027 | 543 | 221,196 | 425.49 | | 11,495 | | 9,910 | | 8,755 | | | (1,585) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505949 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/11/2027 | 311 | 126,689 | 422.95 | | 7,053 | | 6,080 | | 5,445 | | | (974) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506245 | | N/A | Equity/Index | BMO- | 03/27/2025 | 03/05/2027 | 244 | 100,123 | 435.69 | | 4,128 | | 3,574 | | 2,512 | | | (555) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411381 | | N/A | Equity/Index | SG- | 12/27/2024 | 07/10/2026 | 577 | 230,200 | 402.67 | 15,164 | | | 10,182 | | 12,955 | | | (4,927) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405873 | | N/A | Equity/Index | BMO- | 08/30/2024 | 06/25/2026 | 1,160 | 460,334 | 393.62 | 39,162 | | | 21,302 | | 34,051 | | | (10,740) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510292 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/12/2027 | 358 | 145,105 | 403.61 | | 12,276 | | 11,546 | | 12,290 | | | (730) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508208 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/15/2027 | 301 | 121,044 | 426.66 | | 4,955 | | 4,482 | | 4,901 | | | (474) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505590 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/08/2027 | 231 | 94,354 | 430.64 | | 4,549 | | 3,886 | | 2,829 | | | (663) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406725 | | N/A | Equity/Index | SG- | 09/30/2024 | 09/30/2026 | 1,500 | 600,000 | 408.9889 | 37,080 | | | 23,194 | | 31,291 | | | (9,206) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405359 | | N/A | Equity/Index | SG- | 08/16/2024 | 08/17/2026 | 2,564 | 1,000,000 | 401.74119999999999 | 62,700 | | | 35,484 | | 63,081 | | | (15,589) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507371 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/22/2027 | 295 | 118,277 | 425.4 | | 4,596 | | 4,089 | | 4,755 | | | (507) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512596 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/04/2027 | 485 | 195,698 | 419.7 | | 10,190 | | 10,033 | | 10,907 | | | (157) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508593 | | N/A | Equity/Index | CITI- | 04/25/2025 | 03/31/2027 | 337 | 135,390 | 411.84 | | 8,122 | | 7,381 | | 8,541 | | | (740) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507394 | | N/A | Equity/Index | CITI- | 04/11/2025 | 02/03/2027 | 312 | 125,093 | 402.69 | | 8,795 | | 7,756 | | 9,467 | | | (1,039) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504909 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/11/2027 | 482 | 197,683 | 405.03 | | 18,133 | | 15,218 | | 14,064 | | | (2,915) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509754 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/30/2027 | 372 | 150,035 | 403.44 | | 12,128 | | 11,283 | | 12,457 | | | (845) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405541 | | N/A | Equity/Index | MS- | 08/22/2024 | 06/17/2026 | 888 | 348,407 | 390.34 | 28,711 | | | 15,200 | | 28,401 | | | (7,838) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2306489 | | N/A | Equity/Index | BMO- | 07/21/2023 | 07/21/2025 | 2,210 | 800,000 | 376.9769 | 53,200 | | | 1,464 | | 66,696 | | | (13,245) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2409253 | | N/A | Equity/Index | BMO- | 11/26/2024 | 11/06/2026 | 610 | 250,612 | 425.85 | 15,799 | | | 10,986 | | 6,676 | | | (4,033) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509370 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/06/2027 | 430 | 173,613 | 401.36 | | 14,190 | | 13,092 | | 14,738 | | | (1,098) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2503356 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/03/2027 | 526 | 212,877 | 422.82 | | 12,203 | | 9,933 | | 8,497 | | | (2,270) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508632 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/09/2027 | 578 | 232,431 | 424.39 | | 9,624 | | 8,770 | | 10,160 | | | (854) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502577 | | N/A | Equity/Index | BOA- | 02/06/2025 | 01/15/2027 | 248 | 100,167 | 421.85 | | 5,613 | | 4,469 | | 4,089 | | | (1,143) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507400 | | N/A | Equity/Index | CITI- | 04/11/2025 | 12/24/2026 | 443 | 177,616 | 399.64 | | 12,878 | | 11,255 | | 13,887 | | | (1,623) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2306629 | | N/A | Equity/Index | BMO- | 07/28/2023 | 07/29/2025 | 4,159 | 1,500,000 | 372.52571399999999 | 110,700 | | | 4,258 | | 145,619 | | | (27,523) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509367 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/29/2027 | 269 | 108,609 | 402.74 | | 8,799 | | 8,140 | | 9,153 | | | (659) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400446 | | N/A | Equity/Index | SG- | 01/26/2024 | 01/28/2026 | 2,464 | 900,000 | 383.15769999999998 | 49,500 | | | 14,327 | | 80,703 | | | (12,290) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509749 | | N/A | Equity/Index | MS- | 05/09/2025 | 12/31/2026 | 470 | 189,560 | 401.97 | | 13,791 | | 12,637 | | 14,121 | | | (1,153) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504534 | | N/A | Equity/Index | SG- | 03/03/2025 | 12/07/2026 | 213 | 87,799 | 410.55 | | 7,110 | | 5,794 | | 4,724 | | | (1,316) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502148 | | N/A | Equity/Index | BMO- | 01/31/2025 | 12/31/2026 | 248 | 99,723 | 418.66 | | 5,687 | | 4,477 | | 4,211 | | | (1,209) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503349 | | N/A | Equity/Index | BMO- | 02/14/2025 | 01/29/2027 | 294 | 118,985 | 425.18 | | 6,327 | | 5,142 | | 4,288 | | | (1,185) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2309427 | | N/A | Equity/Index | BNP- | 12/28/2023 | 12/26/2025 | 3,308 | 1,200,000 | 380.441712 | 64,320 | | | 15,813 | | 112,852 | | | (16,080) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407149 | | N/A | Equity/Index | SG- | 10/11/2024 | 10/13/2026 | 1,992 | 798,065 | 409.61349999999999 | 53,390 | | | 34,396 | | 41,613 | | | (13,274) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513314 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/17/2027 | 353 | 142,937 | 403.5 | | 11,420 | | 11,404 | | 12,461 | | | (16) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2409442 | | N/A | Equity/Index | SG- | 11/29/2024 | 11/12/2026 | 658 | 270,879 | 426.56 | 16,312 | | | 11,464 | | 7,429 | | | (4,158) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308493 | | N/A | Equity/Index | BMO- | 11/03/2023 | 11/03/2025 | 1,983 | 700,000 | 369.19220000000001 | 44,660 | | | 7,679 | | 84,822 | | | (11,119) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400084 | | N/A | Equity/Index | BNP- | 01/05/2024 | 01/06/2026 | 3,298 | 1,200,000 | 382.57858299999998 | 65,160 | | | 16,917 | | 107,565 | | | (16,200) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512602 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/02/2027 | 388 | 156,558 | 405.9 | | 11,791 | | 11,609 | | 12,711 | | | (182) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405360 | | N/A | Equity/Index | SG- | 08/16/2024 | 08/18/2026 | 1,282 | 500,000 | 401.74119999999999 | 31,400 | | | 17,789 | | 31,592 | | | (7,796) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411607 | | N/A | Equity/Index | BMO- | 12/31/2024 | 11/25/2026 | 252 | 100,293 | 410.83 | 6,275 | | | 4,643 | | 5,472 | | | (1,632) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504533 | | N/A | Equity/Index | SG- | 03/03/2025 | 12/14/2026 | 136 | 56,059 | 410.88 | | 4,541 | | 3,710 | | 3,019 | | | (831) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511341 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/27/2027 | 569 | 230,929 | 421.52 | | 12,421 | | 11,924 | | 11,934 | | | (498) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513428 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/11/2027 | 259 | 105,195 | 426.85 | | 4,517 | | 4,517 | | 4,693 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508901 | | N/A | Equity/Index | UBS- | 05/01/2025 | 01/29/2027 | 320 | 128,861 | 401.83 | | 9,226 | | 8,357 | | 10,015 | | | (869) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307011 | | N/A | Equity/Index | MS- | 08/18/2023 | 08/19/2025 | 2,820 | 1,000,000 | 367.20744000000002 | 70,800 | | | 4,765 | | 116,328 | | | (17,603) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411614 | | N/A | Equity/Index | BMO- | 12/31/2024 | 10/12/2026 | 278 | 110,641 | 400.6 | 8,504 | | | 6,142 | | 7,817 | | | (2,362) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503951 | | N/A | Equity/Index | SG- | 02/24/2025 | 01/08/2027 | 179 | 73,025 | 421.72 | | 4,269 | | 3,480 | | 2,902 | | | (789) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406846 | | N/A | Equity/Index | SG- | 10/04/2024 | 10/06/2026 | 751 | 300,000 | 409.44650000000001 | 19,200 | | | 12,168 | | 15,585 | | | (4,767) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513299 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/17/2027 | 447 | 180,999 | 425.92 | | 7,769 | | 7,758 | | 8,446 | | | (11) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507379 | | N/A | Equity/Index | CITI- | 04/11/2025 | 05/29/2026 | 972 | 389,714 | 398.66 | | 21,957 | | 17,780 | | 23,608 | | | (4,177) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502802 | | N/A | Equity/Index | SG- | 02/10/2025 | 01/26/2027 | 452 | 182,703 | 423.42 | | 10,161 | | 8,169 | | 7,151 | | | (1,992) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407892 | | N/A | Equity/Index | SG- | 11/01/2024 | 11/02/2026 | 2,260 | 900,000 | 406.27620000000002 | 63,990 | | | 42,982 | | 54,196 | | | (15,910) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401926 | | N/A | Equity/Index | SG- | 04/12/2024 | 04/13/2026 | 2,719 | 1,000,000 | 384.53489999999999 | 65,200 | | | 25,650 | | 95,554 | | | (16,233) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509857 | | N/A | Equity/Index | SG- | 05/12/2025 | 05/04/2027 | 277 | 111,800 | 403.48 | | 9,221 | | 8,595 | | 9,310 | | | (627) | | | | .0001 |

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2400168 | | N/A | Equity/Index | BMO- | 01/10/2024 | 01/09/2026 | 2,741 | 1,000,000 | 384.86970000000002 | 48,900 | | | 12,897 | | 83,610 | | | (12,158) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406699 | | N/A | Equity/Index | SG- | 09/27/2024 | 05/08/2026 | 2,500 | 998,100 | 389.93 | 84,750 | | | 45,055 | | 76,479 | | | (26,222) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308010 | | N/A | Equity/Index | BNP- | 10/06/2023 | 10/07/2025 | 2,881 | 1,000,000 | 361.40051999999997 | 70,700 | | | 9,530 | | 142,020 | | | (17,602) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506069 | | N/A | Equity/Index | BMO- | 03/24/2025 | 01/04/2027 | 154 | 62,911 | 406.09 | | 5,204 | | 4,419 | | 4,136 | | | (785) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506061 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/17/2027 | 131 | 53,515 | 418.26 | | 3,605 | | 3,116 | | 2,696 | | | (489) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507385 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/25/2027 | 451 | 180,824 | 409.32 | | 11,762 | | 10,470 | | 12,193 | | | (1,292) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503808 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/03/2027 | 180 | 73,242 | 422.82 | | 4,257 | | 3,494 | | 2,955 | | | (763) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500802 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/09/2026 | 997 | 395,490 | 424.99 | | 16,231 | | 12,320 | | 12,419 | | | (3,911) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507389 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/23/2027 | 377 | 151,154 | 407.36 | | 10,002 | | 8,900 | | 10,708 | | | (1,102) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403915 | | N/A | Equity/Index | SG- | 06/26/2024 | 06/26/2026 | 1,325 | 500,000 | 389.43579999999997 | 36,050 | | | 17,802 | | 44,616 | | | (8,951) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509102 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/26/2027 | 330 | 133,148 | 425.86 | | 5,660 | | 5,212 | | 5,654 | | | (447) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400585 | | N/A | Equity/Index | BMO- | 02/02/2024 | 02/04/2026 | 2,181 | 800,000 | 382.59359999999998 | 45,360 | | | 13,564 | | 73,804 | | | (11,262) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503367 | | N/A | Equity/Index | BMO- | 02/14/2025 | 12/30/2026 | 602 | 243,635 | 405.55 | | 20,366 | | 16,382 | | 16,308 | | | (3,983) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501643 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/24/2026 | 1,685 | 680,302 | 418.91 | | 40,103 | | 31,217 | | 29,276 | | | (8,886) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505597 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/08/2027 | 393 | 160,525 | 426.54 | | 8,732 | | 7,458 | | 5,925 | | | (1,273) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506066 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/08/2027 | 123 | 50,247 | 410.13 | | 4,077 | | 3,517 | | 3,214 | | | (560) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404735 | | N/A | Equity/Index | SG- | 07/25/2024 | 07/22/2026 | 898 | 343,835 | 397.8 | 21,705 | | | 11,540 | | 24,039 | | | (5,411) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2410477 | | N/A | Equity/Index | BMO- | 12/16/2024 | 12/16/2026 | 249 | 100,000 | 421.75349999999997 | 5,480 | | | 4,007 | | 3,612 | | | (1,361) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503797 | | N/A | Equity/Index | SG- | 02/21/2025 | 10/08/2026 | 212 | 86,263 | 417.9 | | 4,738 | | 3,720 | | 3,265 | | | (1,018) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505587 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/03/2027 | 123 | 50,241 | 431.58 | | 2,332 | | 1,990 | | 1,430 | | | (343) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502576 | | N/A | Equity/Index | BOA- | 02/06/2025 | 01/20/2027 | 306 | 123,593 | 422.52 | | 6,851 | | 5,466 | | 4,962 | | | (1,386) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510512 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/14/2027 | 186 | 75,484 | 426.38 | | 3,567 | | 3,365 | | 3,244 | | | (202) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2309479 | | N/A | Equity/Index | BNP- | 12/29/2023 | 12/29/2025 | 1,377 | 500,000 | 381.14038799999997 | 26,500 | | | 6,607 | | 46,183 | | | (6,607) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505950 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/16/2027 | 333 | 135,651 | 422.24 | | 7,756 | | 6,692 | | 6,018 | | | (1,063) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507361 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/25/2027 | 274 | 109,858 | 435.76 | | 2,899 | | 2,580 | | 2,982 | | | (318) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503804 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/25/2027 | 163 | 66,325 | 423.42 | | 3,736 | | 3,058 | | 2,573 | | | (678) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2410075 | | N/A | Equity/Index | SG- | 12/09/2024 | 11/09/2026 | 500 | 202,375 | 405.86 | 16,490 | | | 11,701 | | 12,272 | | | (4,270) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401332 | | N/A | Equity/Index | SG- | 03/15/2024 | 03/17/2026 | 1,614 | 600,000 | 387.96539999999999 | 38,220 | | | 13,598 | | 48,858 | | | (9,502) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505956 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/08/2027 | 245 | 99,803 | 410.13 | | 7,666 | | 6,603 | | 6,279 | | | (1,063) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411224 | | N/A | Equity/Index | SG- | 12/26/2024 | 11/25/2026 | 629 | 251,443 | 430.08 | 9,643 | | | 7,073 | | 6,257 | | | (2,500) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500055 | | N/A | Equity/Index | BMO- | 01/02/2025 | 12/02/2026 | 627 | 249,051 | 430.19 | | 8,333 | | 6,196 | | 6,335 | | | (2,137) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504134 | | N/A | Equity/Index | SG- | 02/26/2025 | 02/22/2027 | 328 | 133,909 | 427.68 | | 7,141 | | 5,919 | | 4,719 | | | (1,221) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406905 | | N/A | Equity/Index | BMO- | 10/04/2024 | 09/21/2026 | 1,000 | 399,460 | 397.65 | 34,550 | | | 21,630 | | 29,222 | | | (8,758) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503355 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/09/2027 | 329 | 133,150 | 423.68 | | 7,524 | | 6,136 | | 5,212 | | | (1,388) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2404730 | | N/A | Equity/Index | SG- | 07/25/2024 | 06/03/2026 | 1,200 | 459,468 | 375.71 | 46,704 | | | 23,249 | | 54,802 | | | (12,487) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402757 | | N/A | Equity/Index | BMO- | 05/10/2024 | 01/09/2026 | 3,202 | 1,206,321 | 387.56 | 77,969 | | | 24,744 | | 89,656 | | | (23,326) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407691 | | N/A | Equity/Index | SG- | 10/28/2024 | 01/14/2026 | 1,241 | 497,244 | 388.43 | 42,306 | | | 18,856 | | 33,763 | | | (17,324) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509727 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/30/2027 | 691 | 278,694 | 427.69 | | 11,312 | | 10,525 | | 11,187 | | | (788) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509130 | | N/A | Equity/Index | SG- | 05/05/2025 | 04/21/2027 | 284 | 114,532 | 420.69 | | 5,626 | | 5,185 | | 5,717 | | | (441) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307587 | | N/A | Equity/Index | MS- | 09/15/2023 | 09/17/2025 | 3,093 | 1,100,000 | 370.30277999998 | 76,340 | | | 8,168 | | 122,225 | | | (18,954) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2409443 | | N/A | Equity/Index | SG- | 11/29/2024 | 10/30/2026 | 721 | 296,814 | 418.23 | 21,616 | | | 15,072 | | 11,502 | | | (5,613) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503963 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/12/2027 | 376 | 153,393 | 406.06 | | 13,807 | | 11,380 | | 10,675 | | | (2,426) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507600 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/31/2027 | 420 | 168,844 | 432.43 | | 5,391 | | 4,811 | | 5,304 | | | (581) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510419 | | N/A | Equity/Index | GS- | 05/19/2025 | 05/11/2027 | 229 | 92,956 | 425.5 | | 4,482 | | 4,220 | | 4,093 | | | (261) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402751 | | N/A | Equity/Index | BMO- | 05/10/2024 | 12/03/2025 | 2,340 | 881,572 | 378.94 | 68,656 | | | 18,735 | | 80,840 | | | (21,878) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512901 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/11/2027 | 297 | 120,428 | 404.63 | | 9,638 | | 9,544 | | 10,140 | | | (94) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510422 | | N/A | Equity/Index | GS- | 05/19/2025 | 04/07/2027 | 123 | 49,928 | 416.11 | | 3,002 | | 2,819 | | 2,810 | | | (184) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405995 | | N/A | Equity/Index | SG- | 09/06/2024 | 09/08/2026 | 3,552 | 1,400,000 | 407.41410000000002 | 77,700 | | | 46,258 | | 75,193 | | | (19,292) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512603 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/01/2027 | 347 | 140,015 | 405.85 | | 10,549 | | 10,386 | | 11,369 | | | (163) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505584 | | N/A | Equity/Index | MS- | 03/17/2025 | 03/05/2027 | 154 | 62,903 | 436.64 | | 2,499 | | 2,133 | | 1,521 | | | (366) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507390 | | N/A | Equity/Index | CITI- | 04/11/2025 | 02/18/2027 | 367 | 147,145 | 405.47 | | 9,781 | | 8,650 | | 10,529 | | | (1,130) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507609 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/31/2027 | 499 | 200,603 | 428.31 | | 7,438 | | 6,637 | | 7,398 | | | (801) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507602 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/30/2027 | 820 | 329,648 | 431.7 | | 10,788 | | 9,624 | | 10,636 | | | (1,163) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2309066 | | N/A | Equity/Index | SG- | 12/06/2023 | 12/05/2025 | 2,783 | 1,000,000 | 378.54790000000003 | 54,300 | | | 11,710 | | 96,876 | | | (13,500) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509742 | | N/A | Equity/Index | MS- | 05/09/2025 | 08/19/2026 | 196 | 79,051 | 406.72 | | 4,090 | | 3,649 | | 4,041 | | | (441) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503815 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/28/2027 | 145 | 59,001 | 411.88 | | 4,507 | | 3,692 | | 3,344 | | | (814) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510527 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/14/2027 | 157 | 63,715 | 411.4 | | 4,550 | | 4,292 | | 4,351 | | | (258) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510516 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/18/2027 | 958 | 388,785 | 421.53 | | 21,316 | | 20,113 | | 19,777 | | | (1,202) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404305 | | N/A | Equity/Index | BMO- | 07/11/2024 | 07/10/2026 | 863 | 328,000 | 378.09 | 32,060 | | | 16,471 | | 38,734 | | | (7,971) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504137 | | N/A | Equity/Index | SG- | 02/26/2025 | 12/16/2026 | 410 | 167,387 | 421.75 | | 9,459 | | 7,674 | | 6,342 | | | (1,785) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502284 | | N/A | Equity/Index | BOA- | 02/03/2025 | 12/31/2026 | 726 | 292,353 | 417.89 | | 17,138 | | 13,513 | | 13,379 | | | (3,625) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502581 | | N/A | Equity/Index | BOA- | 02/06/2025 | 01/21/2027 | 490 | 197,911 | 412.36 | | 14,359 | | 11,459 | | 11,203 | | | (2,900) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510528 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/11/2027 | 123 | 49,917 | 407.35 | | 3,921 | | 3,698 | | 3,782 | | | (223) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500803 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/10/2026 | 487 | 193,183 | 424.95 | | 7,954 | | 6,040 | | 6,094 | | | (1,914) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506076 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/16/2027 | 196 | 80,068 | 406.86 | | 7,054 | | 6,095 | | 5,679 | | | (959) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307586 | | N/A | Equity/Index | MS- | 09/15/2023 | 09/16/2025 | 3,374 | 1,200,000 | 370.30277999998 | 83,160 | | | 8,796 | | 133,180 | | | (20,676) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503957 | | N/A | Equity/Index | SG- | 02/24/2025 | 12/16/2026 | 174 | 70,985 | 409.36 | | 5,537 | | 4,478 | | 4,060 | | | (1,059) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507611 | | N/A | Equity/Index | MS- | 04/14/2025 | 03/25/2027 | 249 | 100,100 | 425.19 | | 4,087 | | 3,644 | | 4,092 | | | (444) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2509748 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/23/2027 | 264 | 106,476 | 408.81 | | 7,443 | | 6,920 | | 7,630 | | | (523) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508650 | | N/A | Equity/Index | SG- | 04/28/2025 | 03/12/2027 | 727 | 292,349 | 405.21 | | 20,189 | | 18,324 | | 21,916 | | | (1,865) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401897 | | N/A | Equity/Index | BMO- | 04/11/2024 | 04/10/2026 | 2,435 | 900,000 | 386.363800000003 | 59,490 | | | 23,222 | | 80,126 | | | (14,852) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503948 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/12/2027 | 613 | 250,079 | 425.1 | | 14,081 | | 11,606 | | 9,473 | | | (2,474) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2305918 | | N/A | Equity/Index | SG- | 06/30/2023 | 07/01/2025 | 3,636 | 1,300,000 | 372.84717899999998 | 85,930 | | | | | 121,278 | | | (21,394) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507409 | | N/A | Equity/Index | CITI- | 04/11/2025 | 12/30/2026 | 252 | 101,037 | 397.6 | | 7,774 | | 6,804 | | 8,370 | | | (970) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407200 | | N/A | Equity/Index | BMO- | 10/14/2024 | 09/11/2026 | 1,200 | 482,988 | 396.82 | 45,372 | | | 28,488 | | 35,461 | | | (11,799) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509100 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/23/2027 | 697 | 281,226 | 426.17 | | 11,769 | | 10,835 | | 11,741 | | | (934) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2306490 | | N/A | Equity/Index | BMO- | 07/21/2023 | 07/22/2025 | 2,210 | 800,000 | 376.9769 | 53,200 | | | 1,535 | | 66,786 | | | (13,227) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500808 | | N/A | Equity/Index | MS- | 01/14/2025 | 12/04/2026 | 321 | 127,334 | 407.94 | | 8,601 | | 6,513 | | 7,781 | | | (2,088) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411617 | | N/A | Equity/Index | BMO- | 12/31/2024 | 07/20/2026 | 259 | 103,079 | 396.45 | 7,843 | | | 5,340 | | 7,222 | | | (2,503) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407547 | | N/A | Equity/Index | SG- | 10/24/2024 | 01/29/2026 | 1,171 | 471,117 | 389.72 | 40,610 | | | 18,675 | | 31,263 | | | (15,945) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506383 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/19/2027 | 325 | 133,114 | 427.73 | | 6,962 | | 6,070 | | 4,797 | | | (892) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408136 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/19/2026 | 1,262 | 504,989 | 404.69 | 38,756 | | | 25,855 | | 31,116 | | | (9,852) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503805 | | N/A | Equity/Index | SG- | 02/21/2025 | 02/01/2027 | 245 | 99,691 | 423.45 | | 5,674 | | 4,655 | | 3,918 | | | (1,019) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510515 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/17/2027 | 579 | 234,976 | 421.53 | | 12,860 | | 12,133 | | 11,932 | | | (726) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308802 | | N/A | Equity/Index | SG- | 11/22/2023 | 11/21/2025 | 3,361 | 1,200,000 | 375.42340000000002 | 71,520 | | | 14,107 | | 125,225 | | | (17,855) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510290 | | N/A | Equity/Index | GS- | 05/16/2025 | 05/11/2027 | 392 | 158,885 | 419.45 | | 8,863 | | 8,335 | | 8,539 | | | (528) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508581 | | N/A | Equity/Index | CITI- | 04/25/2025 | 04/08/2027 | 705 | 283,234 | 420.65 | | 13,176 | | 11,989 | | 13,813 | | | (1,188) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501645 | | N/A | Equity/Index | SG- | 01/27/2025 | 12/23/2026 | 732 | 295,538 | 418.19 | | 17,729 | | 13,795 | | 13,011 | | | (3,934) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512762 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/08/2027 | 248 | 100,137 | 427.44 | | 4,144 | | 4,098 | | 4,380 | | | (46) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504537 | | N/A | Equity/Index | SG- | 03/03/2025 | 01/26/2027 | 158 | 65,128 | 411.38 | | 5,475 | | 4,535 | | 3,686 | | | (940) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501239 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/17/2026 | 1,120 | 450,576 | 404.81 | | 37,240 | | 28,654 | | 30,460 | | | (8,586) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512604 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/07/2027 | 393 | 158,576 | 405.16 | | 12,230 | | 12,043 | | 13,187 | | | (188) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504905 | | N/A | Equity/Index | SG- | 03/07/2025 | 02/26/2027 | 1,421 | 582,795 | 408.26 | | 50,588 | | 42,626 | | 37,827 | | | (7,962) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406501 | | N/A | Equity/Index | MS- | 09/24/2024 | 09/24/2026 | 610 | 242,924 | 407.06259999999997 | 14,721 | | | 9,087 | | 13,233 | | | (3,655) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400706 | | N/A | Equity/Index | SG- | 02/09/2024 | 02/09/2026 | 1,094 | 400,000 | 381.96839999999997 | 23,640 | | | 7,251 | | 37,617 | | | (5,886) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401233 | | N/A | Equity/Index | SG- | 03/08/2024 | 03/10/2026 | 4,573 | 1,700,000 | 388.4683 | 101,660 | | | 35,190 | | 134,986 | | | (25,275) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507364 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/25/2027 | 250 | 100,235 | 429.49 | | 3,388 | | 3,015 | | 3,494 | | | (372) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510424 | | N/A | Equity/Index | GS- | 05/19/2025 | 09/22/2026 | 168 | 68,195 | 404.93 | | 4,257 | | 3,892 | | 3,998 | | | (365) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411605 | | N/A | Equity/Index | BMO- | 12/31/2024 | 11/30/2026 | 385 | 153,226 | 411.67 | 9,444 | | | 7,005 | | 8,194 | | | (2,439) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401726 | | N/A | Equity/Index | MS- | 04/01/2024 | 04/01/2026 | 1,863 | 700,000 | 392.71100000001 | 43,330 | | | 16,308 | | 49,827 | | | (10,773) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400263 | | N/A | Equity/Index | BMO- | 01/17/2024 | 01/16/2026 | 3,849 | 1,400,000 | 383.3245 | 72,240 | | | 19,747 | | 124,337 | | | (17,961) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411619 | | N/A | Equity/Index | BMO- | 12/31/2024 | 10/26/2026 | 344 | 136,909 | 399.81 | 10,932 | | | 7,960 | | 10,090 | | | (2,973) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2406314 | | N/A | Equity/Index | BMO- | 09/17/2024 | 07/08/2026 | 1,400 | 557,830 | 401.09 | 38,220 | | | 21,608 | | 32,841 | | | (10,513) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502374 | | N/A | Equity/Index | BMO- | 02/04/2025 | 01/19/2027 | 425 | 170,956 | 422.52 | | 9,078 | | 7,219 | | 6,721 | | | (1,859) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405876 | | N/A | Equity/Index | BMO- | 08/30/2024 | 06/16/2026 | 884 | 350,807 | 400.09 | 25,070 | | | 13,479 | | 20,714 | | | (6,970) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505959 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/05/2027 | 294 | 119,764 | 409.3 | | 9,352 | | 8,050 | | 7,679 | | | (1,302) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404734 | | N/A | Equity/Index | SG- | 07/25/2024 | 07/24/2026 | 1,207 | 462,148 | 407.76 | 22,028 | | | 11,740 | | 23,229 | | | (5,477) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407732 | | N/A | Equity/Index | BMO- | 10/29/2024 | 12/24/2025 | 616 | 246,141 | 384.86 | 21,615 | | | 9,058 | | 18,369 | | | (9,315) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403866 | | N/A | Equity/Index | BMO- | 06/25/2024 | 06/12/2026 | 1,925 | 728,574 | 400.25 | 39,366 | | | 19,023 | | 44,609 | | | (9,952) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2309325 | | N/A | Equity/Index | BNP- | 12/21/2023 | 12/19/2025 | 2,774 | 1,000,000 | 378.32511499999998 | 52,900 | | | 12,494 | | 99,420 | | | (13,225) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403089 | | N/A | Equity/Index | SG- | 05/24/2024 | 05/26/2026 | 5,057 | 1,900,000 | 389.3107 | 137,940 | | | 62,424 | | 164,299 | | | (34,343) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509856 | | N/A | Equity/Index | SG- | 05/12/2025 | 05/03/2027 | 248 | 100,095 | 403.48 | | 8,246 | | 7,685 | | 8,326 | | | (561) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401812 | | N/A | Equity/Index | MS- | 04/05/2024 | 04/07/2026 | 1,875 | 700,000 | 390.8929 | 43,050 | | | 16,558 | | 53,695 | | | (10,703) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508638 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/16/2027 | 276 | 110,988 | 421.19 | | 5,134 | | 4,683 | | 5,429 | | | (451) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507226 | | N/A | Equity/Index | MS- | 04/10/2025 | 05/21/2026 | 575 | 229,810 | 400.96 | | 11,102 | | 8,881 | | 12,477 | | | (2,220) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510417 | | N/A | Equity/Index | GS- | 05/19/2025 | 03/31/2027 | 123 | 49,928 | 426.61 | | 2,161 | | 2,028 | | 1,943 | | | (133) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405878 | | N/A | Equity/Index | BMO- | 08/30/2024 | 06/15/2026 | 625 | 248,025 | 375.67 | 30,413 | | | 16,329 | | 28,871 | | | (8,469) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508900 | | N/A | Equity/Index | UBS- | 05/01/2025 | 09/21/2026 | 249 | 100,270 | 397.65 | | 6,912 | | 6,094 | | 7,306 | | | (818) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502799 | | N/A | Equity/Index | SG- | 02/10/2025 | 01/22/2027 | 553 | 223,528 | 425.08 | | 11,790 | | 9,465 | | 8,185 | | | (2,325) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509741 | | N/A | Equity/Index | MS- | 05/09/2025 | 03/25/2027 | 239 | 96,393 | 419.59 | | 4,752 | | 4,404 | | 4,774 | | | (348) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403403 | | N/A | Equity/Index | SG- | 06/07/2024 | 06/08/2026 | 2,390 | 900,000 | 389.96269999999998 | 64,350 | | | 30,230 | | 77,519 | | | (15,999) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512900 | | N/A | Equity/Index | UBS- | 06/23/2025 | 05/14/2027 | 261 | 105,830 | 403.64 | | 8,420 | | 8,334 | | 8,840 | | | (86) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509919 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/16/2027 | 152 | 61,212 | 417.58 | | 3,380 | | 3,149 | | 3,366 | | | (231) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407741 | | N/A | Equity/Index | BMO- | 10/29/2024 | 12/16/2025 | 982 | 392,388 | 381.85 | 36,776 | | | 14,996 | | 31,747 | | | (16,156) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401621 | | N/A | Equity/Index | BMO- | 03/26/2024 | 03/26/2026 | 2,950 | 1,100,000 | 388.63200000000001 | 69,740 | | | 25,673 | | 89,225 | | | (17,339) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503959 | | N/A | Equity/Index | SG- | 02/24/2025 | 12/17/2026 | 249 | 101,582 | 408.82 | | 8,038 | | 6,503 | | 5,914 | | | (1,534) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507362 | | N/A | Equity/Index | CITI- | 04/11/2025 | 03/25/2027 | 250 | 100,235 | 434.34 | | 2,805 | | 2,497 | | 2,885 | | | (308) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504523 | | N/A | Equity/Index | SG- | 03/03/2025 | 12/02/2026 | 151 | 62,242 | 413.8 | | 4,633 | | 3,769 | | 2,994 | | | (864) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508644 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/02/2027 | 307 | 123,454 | 410.72 | | 7,558 | | 6,881 | | 8,125 | | | (677) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406086 | | N/A | Equity/Index | SG- | 09/10/2024 | 09/10/2026 | 399 | 158,352 | 408.40679999999998 | 9,089 | | | 5,436 | | 8,204 | | | (2,257) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512902 | | N/A | Equity/Index | UBS- | 06/23/2025 | 04/23/2027 | 262 | 106,236 | 402.04 | | 8,586 | | 8,496 | | 9,006 | | | (90) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402754 | | N/A | Equity/Index | BMO- | 05/10/2024 | 12/17/2025 | 2,197 | 827,698 | 381.05 | 62,087 | | | 18,029 | | 72,747 | | | (19,309) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402235 | | N/A | Equity/Index | SG- | 04/26/2024 | 04/27/2026 | 5,927 | 2,200,000 | 387.72879999999998 | 148,500 | | | 61,279 | | 190,406 | | | (36,972) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403868 | | N/A | Equity/Index | BMO- | 06/25/2024 | 06/24/2026 | 2,434 | 921,220 | 405.08 | 43,715 | | | 21,497 | | 48,143 | | | (10,869) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503816 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/22/2027 | 253 | 102,946 | 411.38 | | 7,896 | | 6,457 | | 5,868 | | | (1,439) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2407688 | | N/A | Equity/Index | SG- | 10/28/2024 | 09/17/2026 | 382 | 153,060 | 398.45 | 13,385 | | | 8,619 | | 11,065 | | | (3,521) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504530 | | N/A | Equity/Index | SG- | 03/03/2025 | 12/01/2026 | 222 | 91,508 | 411.67 | | 7,164 | | 5,826 | | 4,708 | | | (1,338) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407683 | | N/A | Equity/Index | SG- | 10/28/2024 | 06/30/2026 | 289 | 115,797 | 401.06 | 8,713 | | | 5,208 | | 6,739 | | | (2,590) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307960 | | N/A | Equity/Index | JPM- | 10/05/2023 | 10/03/2025 | 3,176 | 1,100,000 | 360.48 | 77,330 | | | 10,040 | | 158,892 | | | (19,332) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507224 | | N/A | Equity/Index | MS- | 04/10/2025 | 08/05/2026 | 333 | 133,090 | 409.47 | | 5,398 | | 4,489 | | 6,003 | | | (909) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509105 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/27/2027 | 292 | 117,816 | 424.94 | | 5,171 | | 4,763 | | 5,177 | | | (408) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308114 | | N/A | Equity/Index | BMO- | 10/12/2023 | 10/10/2025 | 1,439 | 500,000 | 362.11239999999998 | 34,600 | | | 4,820 | | 70,059 | | | (8,638) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405875 | | N/A | Equity/Index | BMO- | 08/30/2024 | 06/16/2026 | 711 | 282,153 | 375.67 | 34,597 | | | 18,601 | | 32,873 | | | (9,619) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505333 | | N/A | Equity/Index | SG- | 03/13/2025 | 01/27/2027 | 247 | 100,092 | 403.74 | | 8,230 | | 6,919 | | 7,322 | | | (1,312) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406039 | | N/A | Equity/Index | SG- | 09/09/2024 | 09/09/2026 | 1,513 | 600,000 | 409.08260000000001 | 34,260 | | | 20,443 | | 30,309 | | | (8,506) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500956 | | N/A | Equity/Index | BOA- | 01/16/2025 | 12/16/2026 | 345 | 137,983 | 401.67 | | 11,508 | | 8,788 | | 10,197 | | | (2,720) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506065 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/01/2027 | 123 | 50,247 | 410.89 | | 3,972 | | 3,420 | | 3,110 | | | (551) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2306018 | | N/A | Equity/Index | SG- | 07/07/2023 | 07/07/2025 | 4,214 | 1,500,000 | 371.098725 | 100,500 | | | 829 | | 149,113 | | | (25,021) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504350 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/24/2027 | 576 | 236,673 | 407.96 | | 21,548 | | 17,972 | | 15,418 | | | (3,576) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508636 | | N/A | Equity/Index | SG- | 04/28/2025 | 04/02/2027 | 249 | 100,130 | 420.64 | | 4,604 | | 4,191 | | 4,866 | | | (413) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308496 | | N/A | Equity/Index | BMO- | 11/03/2023 | 11/05/2025 | 3,400 | 1,200,000 | 369.19220000000001 | 76,680 | | | 13,359 | | 145,645 | | | (19,039) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307101 | | N/A | Equity/Index | MS- | 08/22/2023 | 08/22/2025 | 1,414 | 500,000 | 366.73318 | 35,700 | | | 2,547 | | 59,248 | | | (8,864) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513011 | | N/A | Equity/Index | UBS- | 06/24/2025 | 05/19/2027 | 216 | 87,640 | 428.25 | | 3,516 | | 3,486 | | 3,565 | | | (30) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402238 | | N/A | Equity/Index | SG- | 04/26/2024 | 04/02/2026 | 3,615 | 1,341,924 | 389.57 | 83,109 | | | 32,557 | | 106,520 | | | (21,428) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506057 | | N/A | Equity/Index | BMO- | 03/24/2025 | 03/08/2027 | 123 | 50,247 | 425.98 | | 2,706 | | 2,334 | | 1,894 | | | (372) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505328 | | N/A | Equity/Index | SG- | 03/13/2025 | 12/24/2026 | 281 | 113,870 | 403.64 | | 9,037 | | 7,522 | | 7,814 | | | (1,515) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509132 | | N/A | Equity/Index | SG- | 05/05/2025 | 04/09/2027 | 259 | 104,450 | 408.88 | | 7,003 | | 6,445 | | 7,331 | | | (558) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513431 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/17/2027 | 1,124 | 456,524 | 421.66 | | 23,222 | | 23,222 | | 24,318 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510634 | | N/A | Equity/Index | CITI- | 05/22/2025 | 05/14/2027 | 231 | 93,285 | 425.93 | | 4,211 | | 3,983 | | 4,060 | | | (228) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404736 | | N/A | Equity/Index | SG- | 07/25/2024 | 07/23/2026 | 959 | 367,192 | 398.74 | 22,623 | | | 12,043 | | 24,978 | | | (5,632) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411226 | | N/A | Equity/Index | SG- | 12/26/2024 | 11/24/2026 | 1,307 | 522,473 | 417.21 | 29,303 | | | 21,483 | | 22,745 | | | (7,610) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404502 | | N/A | Equity/Index | JPM- | 07/17/2024 | 07/17/2026 | 1,556 | 600,000 | 397.35 | 42,480 | | | 22,202 | | 41,963 | | | (10,547) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406168 | | N/A | Equity/Index | SG- | 09/13/2024 | 09/11/2026 | 880 | 350,000 | 408.89940000000001 | 20,090 | | | 12,109 | | 17,817 | | | (5,016) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509746 | | N/A | Equity/Index | MS- | 05/09/2025 | 03/31/2027 | 217 | 87,520 | 411.84 | | 5,470 | | 5,072 | | 5,575 | | | (398) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2410959 | | N/A | Equity/Index | SG- | 12/20/2024 | 11/13/2026 | 814 | 324,062 | 414.24 | 18,453 | | | 13,372 | | 15,381 | | | (4,841) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411615 | | N/A | Equity/Index | BMO- | 12/31/2024 | 10/13/2026 | 452 | 179,891 | 400.6 | 13,845 | | | 10,005 | | 12,455 | | | (3,840) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507401 | | N/A | Equity/Index | CITI- | 04/11/2025 | 01/19/2027 | 1,106 | 443,440 | 400.49 | | 32,439 | | 28,516 | | 34,927 | | | (3,923) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504359 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/19/2027 | 438 | 179,970 | 406.33 | | 16,885 | | 14,063 | | 12,459 | | | (2,822) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507403 | | N/A | Equity/Index | CITI- | 04/11/2025 | 12/24/2026 | 633 | 253,795 | 398.96 | | 18,737 | | 16,376 | | 20,197 | | | (2,361) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2509723 | | N/A | Equity/Index | MS- | 05/09/2025 | 08/14/2026 | 207 | 83,487 | 413.28 | | 3,352 | | 2,987 | | 3,253 | | | (365) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503946 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/19/2027 | 487 | 198,677 | 426.65 | | 10,836 | | 8,950 | | 7,227 | | | (1,886) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406903 | | N/A | Equity/Index | BMO- | 10/04/2024 | 09/04/2026 | 1,165 | 465,371 | 394.17 | 42,837 | | | 26,427 | | 37,507 | | | (11,124) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511408 | | N/A | Equity/Index | NTX- | 06/02/2025 | 04/23/2027 | 246 | 99,851 | 402.07 | | 8,703 | | 8,350 | | 8,450 | | | (354) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408133 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/16/2026 | 581 | 232,487 | 424.34 | 10,441 | | | 6,951 | | 7,061 | | | (2,665) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508648 | | N/A | Equity/Index | SG- | 04/28/2025 | 01/27/2027 | 250 | 100,533 | 403.74 | | 6,848 | | 6,171 | | 7,411 | | | (676) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405125 | | N/A | Equity/Index | MS- | 08/08/2024 | 07/28/2026 | 503 | 194,656 | 400.71 | 11,634 | | | 6,352 | | 12,354 | | | (2,933) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504344 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/24/2027 | 419 | 172,163 | 428.36 | | 9,507 | | 7,929 | | 5,912 | | | (1,578) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509374 | | N/A | Equity/Index | SG- | 05/07/2025 | 04/16/2027 | 309 | 124,759 | 401.3 | | 10,314 | | 9,528 | | 10,728 | | | (787) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307486 | | N/A | Equity/Index | JPM- | 09/08/2023 | 09/10/2025 | 2,542 | 900,000 | 365.98149999999998 | 67,050 | | | 6,530 | | 110,641 | | | (16,648) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400707 | | N/A | Equity/Index | SG- | 02/09/2024 | 02/10/2026 | 2,189 | 800,000 | 381.96839999999997 | 47,280 | | | 14,548 | | 75,324 | | | (11,755) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407610 | | N/A | Equity/Index | SG- | 10/25/2024 | 10/27/2026 | 1,426 | 570,000 | 407.80619999999999 | 39,786 | | | 26,360 | | 32,312 | | | (9,878) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504356 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/19/2027 | 382 | 156,960 | 406.53 | | 14,661 | | 12,211 | | 10,805 | | | (2,450) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505332 | | N/A | Equity/Index | SG- | 03/13/2025 | 01/27/2027 | 265 | 107,386 | 403.74 | | 8,830 | | 7,423 | | 7,856 | | | (1,407) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2501232 | | N/A | Equity/Index | BMO- | 01/21/2025 | 12/17/2026 | 266 | 107,012 | 420.84 | | 5,801 | | 4,464 | | 4,176 | | | (1,338) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503945 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/05/2027 | 70 | 28,557 | 426 | | 1,550 | | 1,275 | | 1,033 | | | (275) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503354 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/01/2027 | 247 | 99,963 | 423.46 | | 5,617 | | 4,569 | | 3,877 | | | (1,048) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2409255 | | N/A | Equity/Index | BMO- | 11/26/2024 | 11/05/2026 | 1,002 | 411,662 | 420.16 | 29,920 | | | 20,792 | | 14,169 | | | (7,649) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503806 | | N/A | Equity/Index | SG- | 02/21/2025 | 01/08/2027 | 179 | 72,835 | 421.72 | | 4,185 | | 3,407 | | 2,902 | | | (778) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402899 | | N/A | Equity/Index | SG- | 05/17/2024 | 05/15/2026 | 3,165 | 1,200,000 | 393.28550000000001 | 83,520 | | | 36,684 | | 88,385 | | | (20,880) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403834 | | N/A | Equity/Index | MS- | 06/21/2024 | 03/20/2026 | 2,110 | 799,184 | 392.82 | 48,647 | | | 20,103 | | 55,315 | | | (13,888) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510509 | | N/A | Equity/Index | UBS- | 05/20/2025 | 04/02/2027 | 151 | 61,280 | 425.73 | | 2,745 | | 2,580 | | 2,474 | | | (165) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403871 | | N/A | Equity/Index | BMO- | 06/25/2024 | 05/01/2026 | 2,050 | 775,884 | 392.82 | 48,626 | | | 21,932 | | 57,154 | | | (13,058) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508649 | | N/A | Equity/Index | SG- | 04/28/2025 | 03/12/2027 | 249 | 100,130 | 405.23 | | 6,912 | | 6,274 | | 7,502 | | | (639) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509735 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/23/2027 | 186 | 75,018 | 424.18 | | 3,368 | | 3,131 | | 3,359 | | | (237) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509732 | | N/A | Equity/Index | MS- | 05/09/2025 | 04/29/2027 | 186 | 75,018 | 425.53 | | 3,260 | | 3,033 | | 3,243 | | | (227) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503961 | | N/A | Equity/Index | SG- | 02/24/2025 | 02/05/2027 | 775 | 316,169 | 405.92 | | 28,326 | | 23,299 | | 21,881 | | | (5,027) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408006 | | N/A | Equity/Index | SG- | 11/04/2024 | 09/18/2026 | 341 | 135,769 | 417.52 | 6,735 | | | 4,385 | | 5,096 | | | (1,787) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406258 | | N/A | Equity/Index | MS- | 09/16/2024 | 09/16/2026 | 2,756 | 1,100,000 | 410.03652 | 63,470 | | | 38,483 | | 52,835 | | | (15,759) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504355 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/23/2027 | 247 | 101,490 | 406.86 | | 9,450 | | 7,880 | | 6,960 | | | (1,571) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2309118 | | N/A | Equity/Index | BNP- | 12/08/2023 | 12/08/2025 | 1,950 | 700,000 | 377.96572800000001 | 39,550 | | | 8,704 | | 69,613 | | | (9,847) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407556 | | N/A | Equity/Index | SG- | 10/24/2024 | 05/14/2026 | 1,291 | 519,395 | 399.2 | 39,737 | | | 22,256 | | 29,643 | | | (12,707) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403864 | | N/A | Equity/Index | BMO- | 06/25/2024 | 06/12/2026 | 2,550 | 965,124 | 375.81 | 97,334 | | | 47,035 | | 117,144 | | | (24,605) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400858 | | N/A | Equity/Index | BNP- | 02/16/2024 | 02/18/2026 | 3,544 | 1,300,000 | 384.21252500000003 | 77,740 | | | 24,774 | | 116,676 | | | (19,328) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2411609 | | N/A | Equity/Index | BMO- | 12/31/2024 | 11/09/2026 | 558 | 222,078 | 405.86 | 15,524 | | | 11,390 | | 13,903 | | | (4,133) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506387 | | N/A | Equity/Index | BMO- | 03/28/2025 | 03/19/2027 | 826 | 338,313 | 408.18 | | 29,100 | | 25,371 | | 23,169 | | | (3,729) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407553 | | N/A | Equity/Index | SG- | 10/24/2024 | 05/07/2026 | 472 | 189,895 | 393.25 | 16,657 | | | 9,237 | | 13,049 | | | (5,393) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400785 | | N/A | Equity/Index | SG- | 02/14/2024 | 02/13/2026 | 1,643 | 600,000 | 381.983600000002 | 36,180 | | | 11,281 | | 56,701 | | | (8,995) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406294 | | N/A | Equity/Index | SG- | 09/17/2024 | 09/17/2026 | 1,882 | 750,000 | 408.371399999999 | 45,075 | | | 27,391 | | 39,196 | | | (11,191) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408139 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/16/2026 | 697 | 278,905 | 404.13 | 21,621 | | | 14,394 | | 17,407 | | | (5,520) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502575 | | N/A | Equity/Index | BOA- | 02/06/2025 | 01/21/2027 | 565 | 228,204 | 424.43 | | 12,004 | | 9,579 | | 8,555 | | | (2,424) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411601 | | N/A | Equity/Index | BMO- | 12/31/2024 | 11/27/2026 | 1,504 | 598,577 | 432.25 | 18,710 | | | 13,857 | | 13,557 | | | (4,853) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402234 | | N/A | Equity/Index | SG- | 04/26/2024 | 04/24/2026 | 2,155 | 800,000 | 387.728799999998 | 53,760 | | | 22,053 | | 68,981 | | | (13,440) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504353 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/23/2027 | 340 | 139,703 | 406.9 | | 12,998 | | 10,838 | | 9,569 | | | (2,160) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513434 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/07/2027 | 155 | 62,955 | 419.34 | | 3,376 | | 3,376 | | 3,541 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2511339 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/27/2027 | 1,220 | 495,137 | 427.6 | | 22,216 | | 21,326 | | 20,933 | | | (890) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504354 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/23/2027 | 153 | 62,866 | 406.9 | | 5,849 | | 4,877 | | 4,306 | | | (972) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509751 | | N/A | Equity/Index | MS- | 05/09/2025 | 09/15/2026 | 191 | 77,034 | 397.53 | | 5,545 | | 4,980 | | 5,554 | | | (565) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406932 | | N/A | Equity/Index | BMO- | 10/07/2024 | 11/12/2025 | 1,025 | 406,638 | 374.06 | 41,943 | | | 14,051 | | 39,348 | | | (18,979) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2410525 | | N/A | Equity/Index | SG- | 12/16/2024 | 11/13/2026 | 672 | 269,922 | 424.5 | 12,573 | | | 9,032 | | 8,704 | | | (3,270) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500957 | | N/A | Equity/Index | BOA- | 01/16/2025 | 11/04/2026 | 846 | 338,358 | 398.15 | | 29,051 | | 21,744 | | 26,159 | | | (7,307) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508591 | | N/A | Equity/Index | CITI- | 04/25/2025 | 06/01/2026 | 249 | 100,036 | 398.87 | | 5,645 | | 4,739 | | 6,024 | | | (905) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504352 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/22/2027 | 406 | 166,821 | 406.9 | | 15,505 | | 12,925 | | 11,411 | | | (2,581) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504899 | | N/A | Equity/Index | SG- | 03/07/2025 | 03/02/2027 | 480 | 196,862 | 431.43 | | 9,466 | | 7,984 | | 6,139 | | | (1,481) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411383 | | N/A | Equity/Index | SG- | 12/27/2024 | 11/20/2026 | 589 | 234,987 | 408.11 | 16,362 | | | 12,023 | | 13,730 | | | (4,292) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504351 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/19/2027 | 827 | 339,806 | 406.9 | | 31,492 | | 26,229 | | 23,150 | | | (5,263) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507384 | | N/A | Equity/Index | CITI- | 04/11/2025 | 09/18/2026 | 254 | 101,839 | 402 | | 6,185 | | 5,261 | | 6,569 | | | (924) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508647 | | N/A | Equity/Index | SG- | 04/28/2025 | 03/30/2027 | 537 | 215,944 | 409.58 | | 13,575 | | 12,354 | | 14,382 | | | (1,222) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406700 | | N/A | Equity/Index | SG- | 09/27/2024 | 05/22/2026 | 1,922 | 767,339 | 397.04 | 55,296 | | | 30,002 | | 48,123 | | | (16,709) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509133 | | N/A | Equity/Index | SG- | 05/05/2025 | 04/14/2027 | 394 | 158,892 | 402.01 | | 12,687 | | 11,683 | | 13,414 | | | (1,003) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400343 | | N/A | Equity/Index | BMO- | 01/19/2024 | 01/21/2026 | 3,291 | 1,200,000 | 384.449599999998 | 62,280 | | | 17,428 | | 103,610 | | | (15,463) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504901 | | N/A | Equity/Index | SG- | 03/07/2025 | 03/02/2027 | 315 | 129,191 | 423.22 | | 7,821 | | 6,597 | | 5,372 | | | (1,224) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508898 | | N/A | Equity/Index | UBS- | 05/01/2025 | 04/08/2027 | 248 | 99,867 | 416.11 | | 5,210 | | 4,768 | | 5,674 | | | (443) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503352 | | N/A | Equity/Index | BMO- | 02/14/2025 | 01/22/2027 | 248 | 100,368 | 423.42 | | 5,540 | | 4,492 | | 3,814 | | | (1,048) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503363 | | N/A | Equity/Index | BMO- | 02/14/2025 | 01/28/2027 | 480 | 194,261 | 411.88 | | 14,525 | | 11,800 | | 11,201 | | | (2,725) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405871 | | N/A | Equity/Index | BMO- | 08/30/2024 | 06/25/2026 | 1,160 | 460,334 | 393.62 | 39,162 | | | 21,302 | | 34,051 | | | (10,740) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509135 | | N/A | Equity/Index | SG- | 05/05/2025 | 04/22/2027 | 248 | 100,013 | 402.1 | | 8,035 | | 7,407 | | 8,503 | | | (628) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2405170 | | N/A | Equity/Index | MS | 08/09/2024 | 08/10/2026 | 2,066 | 800,000 | 398.7851 | 49,600 | | | 27,593 | | 55,099 | | | (12,332) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503814 | | N/A | Equity/Index | SG | 02/21/2025 | 02/18/2027 | 245 | 99,691 | 414.99 | | 7,257 | | 5,984 | | 5,315 | | | (1,273) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407680 | | N/A | Equity/Index | SG | 10/28/2024 | 09/23/2026 | 344 | 137,834 | 416.9 | 7,678 | | | 4,968 | | 5,324 | | | (2,002) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407046 | | N/A | Equity/Index | BMO | 10/08/2024 | 10/08/2026 | 628 | 250,000 | 406.8356 | 17,050 | | | 10,852 | | 14,062 | | | (4,233) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408140 | | N/A | Equity/Index | SG | 11/05/2024 | 10/14/2026 | 806 | 322,521 | 402.49 | 25,921 | | | 17,232 | | 21,077 | | | (6,636) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2401554 | | N/A | Equity/Index | SG | 03/22/2024 | 03/24/2026 | 2,675 | 1,000,000 | 390.17239999999998 | 62,200 | | | 22,727 | | 76,405 | | | (15,465) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307837 | | N/A | Equity/Index | BMO | 09/28/2023 | 09/26/2025 | 2,864 | 1,000,000 | 363.39159999999998 | 70,900 | | | 8,508 | | 134,031 | | | (17,701) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503960 | | N/A | Equity/Index | SG | 02/24/2025 | 12/14/2026 | 135 | 55,075 | 406.85 | | 4,548 | | 3,676 | | 3,383 | | | (872) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405511 | | N/A | Equity/Index | SG | 08/22/2024 | 08/21/2026 | 1,912 | 750,000 | 404.63060000000002 | 45,825 | | | 26,186 | | 43,128 | | | (11,393) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506059 | | N/A | Equity/Index | BMO | 03/24/2025 | 02/04/2027 | 169 | 69,038 | 422.36 | | 3,917 | | 3,354 | | 2,784 | | | (564) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503450 | | N/A | Equity/Index | SG | 02/18/2025 | 02/12/2027 | 803 | 325,592 | 424.83 | | 17,690 | | 14,460 | | 12,527 | | | (3,230) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307485 | | N/A | Equity/Index | JPM | 09/08/2023 | 09/09/2025 | 1,412 | 500,000 | 365.98149999999998 | 37,200 | | | 3,577 | | 61,399 | | | (9,249) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509925 | | N/A | Equity/Index | NTX | 05/13/2025 | 05/07/2027 | 177 | 71,280 | 403.75 | | 5,862 | | 5,473 | | 5,931 | | | (389) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502286 | | N/A | Equity/Index | BOA | 02/03/2025 | 01/06/2027 | 324 | 130,472 | 416.74 | | 7,972 | | 6,300 | | 6,263 | | | (1,672) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512893 | | N/A | Equity/Index | UBS | 06/23/2025 | 05/14/2027 | 413 | 167,463 | 424.16 | | 7,546 | | 7,469 | | 7,768 | | | (77) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504139 | | N/A | Equity/Index | SG | 02/26/2025 | 02/19/2027 | 305 | 124,519 | 415.04 | | 9,190 | | 7,611 | | 6,617 | | | (1,578) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512595 | | N/A | Equity/Index | UBS | 06/18/2025 | 06/10/2027 | 452 | 182,382 | 426.21 | | 7,856 | | 7,736 | | 8,351 | | | (120) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2502801 | | N/A | Equity/Index | SG | 02/10/2025 | 01/25/2027 | 463 | 187,149 | 423.42 | | 10,385 | | 8,346 | | 7,309 | | | (2,039) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508631 | | N/A | Equity/Index | SG | 04/28/2025 | 04/12/2027 | 390 | 156,831 | 425 | | 6,396 | | 5,831 | | 6,768 | | | (565) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411378 | | N/A | Equity/Index | SG | 12/27/2024 | 11/20/2026 | 326 | 130,061 | 414 | 7,772 | | | 5,711 | | 6,289 | | | (2,039) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505960 | | N/A | Equity/Index | SG | 03/21/2025 | 01/04/2027 | 271 | 110,395 | 406.09 | | 8,686 | | 7,365 | | 7,139 | | | (1,321) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405256 | | N/A | Equity/Index | BNP | 08/13/2024 | 08/13/2026 | 809 | 313,682 | 398.021792 | 20,358 | | | 11,409 | | 22,329 | | | (5,062) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508634 | | N/A | Equity/Index | SG | 04/28/2025 | 04/19/2027 | 1,014 | 407,760 | 421.85 | | 18,566 | | 16,942 | | 19,578 | | | (1,625) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509755 | | N/A | Equity/Index | MS | 05/09/2025 | 05/03/2027 | 528 | 212,953 | 403.48 | | 17,256 | | 16,059 | | 17,726 | | | (1,197) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403869 | | N/A | Equity/Index | BMO | 06/25/2024 | 05/05/2026 | 562 | 212,706 | 390.51 | 14,325 | | | 6,508 | | 16,937 | | | (3,824) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503958 | | N/A | Equity/Index | SG | 02/24/2025 | 01/22/2027 | 103 | 42,020 | 410.9 | | 3,306 | | 2,708 | | 2,423 | | | (599) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404917 | | N/A | Equity/Index | SG | 08/01/2024 | 07/31/2026 | 1,030 | 400,000 | 400.697099999998 | 25,680 | | | 13,934 | | 25,535 | | | (6,385) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407738 | | N/A | Equity/Index | BMO | 10/29/2024 | 12/11/2025 | 250 | 99,895 | 382.71 | 9,128 | | | 3,655 | | 7,820 | | | (4,059) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503453 | | N/A | Equity/Index | SG | 02/18/2025 | 01/15/2027 | 247 | 100,151 | 421.84 | | 5,646 | | 4,574 | | 4,044 | | | (1,072) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508637 | | N/A | Equity/Index | SG | 04/28/2025 | 04/12/2027 | 812 | 326,530 | 420.99 | | 15,087 | | 13,754 | | 15,982 | | | (1,333) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406315 | | N/A | Equity/Index | BMO | 09/17/2024 | 07/08/2026 | 500 | 199,225 | 376.61 | 23,795 | | | 13,452 | | 23,107 | | | (6,545) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2507369 | | N/A | Equity/Index | CITI | 04/11/2025 | 03/24/2027 | 250 | 100,235 | 426.84 | | 3,715 | | 3,306 | | 3,838 | | | (409) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500805 | | N/A | Equity/Index | MS | 01/14/2025 | 12/11/2026 | 383 | 151,928 | 423.41 | | 6,600 | | 5,014 | | 5,149 | | | (1,586) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2403870 | | N/A | Equity/Index | BMO- | 06/25/2024 | 05/05/2026 | 542 | 205,136 | 394.22 | 12,433 | | | 5,648 | | 14,537 | | | (3,319) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2411618 | | N/A | Equity/Index | BMO- | 12/31/2024 | 10/05/2026 | 733 | 291,727 | 399.46 | 22,826 | | | 16,416 | | 21,112 | | | (6,410) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513432 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/17/2027 | 1,204 | 489,017 | 421.39 | | 25,067 | | 25,067 | | 26,266 | | | | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406935 | | N/A | Equity/Index | BMO- | 10/07/2024 | 11/18/2025 | 829 | 328,881 | 376.59 | 32,281 | | | 11,131 | | 29,979 | | | (14,391) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2500159 | | N/A | Equity/Index | SG- | 01/03/2025 | 10/29/2026 | 530 | 211,014 | 399.58 | | 16,711 | | 12,261 | | 15,711 | | | (4,450) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2307583 | | N/A | Equity/Index | MS- | 09/15/2023 | 09/15/2025 | 2,249 | 800,000 | 370.30277999999998 | 55,360 | | | 5,787 | | 88,681 | | | (13,783) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400445 | | N/A | Equity/Index | SG- | 01/26/2024 | 01/27/2026 | 3,285 | 1,200,000 | 383.15769999999998 | 65,880 | | | 19,004 | | 107,466 | | | (16,380) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2506072 | | N/A | Equity/Index | BMO- | 03/24/2025 | 12/31/2026 | 180 | 73,532 | 405.15 | | 6,194 | | 5,254 | | 4,941 | | | (940) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512892 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/08/2027 | 426 | 172,734 | 427.45 | | 7,319 | | 7,247 | | 7,521 | | | (72) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509926 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/03/2027 | 226 | 91,012 | 403.48 | | 7,495 | | 6,995 | | 7,587 | | | (500) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405542 | | N/A | Equity/Index | MS- | 08/22/2024 | 06/17/2026 | 511 | 200,491 | 401.65 | 12,132 | | | 6,423 | | 11,350 | | | (3,312) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403154 | | N/A | Equity/Index | MS- | 05/28/2024 | 05/28/2026 | 1,609 | 600,000 | 386.05302 | 42,900 | | | 19,479 | | 56,499 | | | (10,651) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509916 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/16/2027 | 131 | 52,755 | 425.69 | | 2,255 | | 2,101 | | 2,213 | | | (154) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2402805 | | N/A | Equity/Index | JPM- | 05/14/2024 | 04/29/2026 | 1,717 | 646,622 | 394.66 | 39,701 | | | 16,816 | | 44,929 | | | (10,078) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2408135 | | N/A | Equity/Index | SG- | 11/05/2024 | 10/19/2026 | 2,148 | 859,522 | 412.78 | 53,807 | | | 35,897 | | 40,725 | | | (13,679) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513311 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/21/2027 | 314 | 127,145 | 403.78 | | 10,133 | | 10,119 | | 11,060 | | | (14) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405415 | | N/A | Equity/Index | SG- | 08/19/2024 | 08/19/2026 | 755 | 295,364 | 402.26490000000001 | 18,874 | | | 10,718 | | 18,337 | | | (4,686) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2505955 | | N/A | Equity/Index | SG- | 03/21/2025 | 03/08/2027 | 705 | 287,189 | 410.13 | | 22,059 | | 19,001 | | 18,068 | | | (3,059) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2513013 | | N/A | Equity/Index | UBS- | 06/24/2025 | 05/28/2027 | 238 | 96,566 | 426.71 | | 4,136 | | 4,101 | | 4,218 | | | (35) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509920 | | N/A | Equity/Index | NTX- | 05/13/2025 | 03/31/2027 | 248 | 99,872 | 411.84 | | 6,346 | | 5,902 | | 6,372 | | | (444) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504521 | | N/A | Equity/Index | SG- | 03/03/2025 | 11/09/2026 | 222 | 91,508 | 413.98 | | 6,582 | | 5,309 | | 4,199 | | | (1,274) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504346 | | N/A | Equity/Index | SG- | 02/28/2025 | 02/24/2027 | 383 | 157,371 | 420.2 | | 10,778 | | 8,989 | | 7,132 | | | (1,789) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2406936 | | N/A | Equity/Index | BMO- | 10/07/2024 | 11/19/2025 | 1,635 | 648,637 | 376.59 | 63,732 | | | 22,079 | | 59,212 | | | (28,343) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2400610 | | N/A | Equity/Index | JPM- | 02/05/2024 | 02/05/2026 | 2,739 | 1,000,000 | 380.81 | 59,000 | | | 17,724 | | 97,352 | | | (14,649) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2504524 | | N/A | Equity/Index | SG- | 03/03/2025 | 02/16/2027 | 124 | 51,113 | 416.85 | | 3,879 | | 3,232 | | 2,532 | | | (646) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509104 | | N/A | Equity/Index | NTX- | 05/02/2025 | 04/22/2027 | 248 | 100,063 | 424.64 | | 4,400 | | 4,050 | | 4,399 | | | (350) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2510641 | | N/A | Equity/Index | CITI- | 05/22/2025 | 05/18/2027 | 1,061 | 428,464 | 405.32 | | 34,461 | | 32,608 | | 34,643 | | | (1,854) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2407690 | | N/A | Equity/Index | SG- | 10/28/2024 | 08/31/2026 | 260 | 104,177 | 396.84 | 9,277 | | | 5,890 | | 7,721 | | | (2,502) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2509929 | | N/A | Equity/Index | NTX- | 05/13/2025 | 04/29/2027 | 248 | 99,872 | 402.74 | | 8,331 | | 7,772 | | 8,439 | | | (559) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2404463 | | N/A | Equity/Index | SG- | 07/16/2024 | 07/16/2026 | 2,215 | 850,000 | 395.0856 | 59,160 | | | 30,838 | | 63,788 | | | (14,689) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2403865 | | N/A | Equity/Index | BMO- | 06/25/2024 | 06/12/2026 | 1,150 | 435,252 | 385.06 | 35,627 | | | 17,216 | | 42,067 | | | (9,006) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2405123 | | N/A | Equity/Index | MS- | 08/08/2024 | 07/21/2026 | 477 | 184,594 | 407.94 | 8,819 | | | 4,775 | | 8,861 | | | (2,245) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2508897 | | N/A | Equity/Index | UBS- | 05/01/2025 | 04/08/2027 | 293 | 117,988 | 420.65 | | 5,353 | | 4,898 | | 5,795 | | | (455) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPLV5UT-EUROPEAN 2 Yr TA2508587 | | N/A | Equity/Index | CITI- | 04/25/2025 | 04/08/2027 | 249 | 100,036 | 416.12 | | 5,361 | | 4,878 | | 5,629 | | | (483) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2512898 | | N/A | Equity/Index | UBS- | 06/23/2025 | 05/28/2027 | 952 | 386,017 | 405.62 | | 29,712 | | 29,416 | | 31,221 | | | (296) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2308958 | | N/A | Equity/Index | SG- | 11/30/2023 | 11/28/2025 | 2,233 | 800,000 | 377.233 | 44,800 | | | 9,269 | | 79,914 | | | (11,185) | | | | .0001 |
| SPLV5UT-EUROPEAN 2 Yr TA2503810 | | N/A | Equity/Index | SG- | 02/21/2025 | 12/24/2026 | 205 | 83,415 | 418.91 | | 5,061 | | 4,099 | | 3,562 | | | (962) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502659 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/30/2026 | 755 | 291,241 | 386.59 | | 5,715 | | 5,715 | | 8,138 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501061 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/29/2025 | 2,504 | 956,753 | 379.13 | | 24,544 | | 24,544 | | 40,945 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503417 | | N/A | Equity/Index | JPM- | 02/18/2025 | 01/30/2026 | 730 | 282,999 | 385.32 | | 6,974 | | 6,974 | | 8,407 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507585 | | N/A | Equity/Index | JPM- | 04/14/2025 | 03/18/2026 | 373 | 143,239 | 386.56 | | 2,575 | | 2,575 | | 4,216 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408494 | | N/A | Equity/Index | BOA- | 11/12/2024 | 10/10/2025 | 2,907 | 1,112,683 | 385.41 | 20,450 | | | 20,450 | | 29,378 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500144 | | N/A | Equity/Index | BMO- | 01/03/2025 | 12/09/2025 | 2,106 | 799,353 | 387.77 | | 9,919 | | 9,919 | | 19,512 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502660 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/30/2026 | 1,978 | 763,014 | 385.43 | | 16,081 | | 16,081 | | 22,873 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510364 | | N/A | Equity/Index | NGFP- | 05/19/2025 | 04/23/2026 | 417 | 161,517 | 384.96 | | 3,812 | | 3,812 | | 5,620 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500856 | | N/A | Equity/Index | NGFP- | 01/15/2025 | 12/10/2025 | 490 | 186,460 | 387.92 | | 2,402 | | 2,402 | | 4,278 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406391 | | N/A | Equity/Index | BMO- | 09/20/2024 | 09/19/2025 | 14,886 | 5,800,000 | 391.568100000000002 | 113,681 | | | 113,681 | | 81,477 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505553 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/10/2026 | 448 | 172,941 | 387.77 | | 3,414 | | 3,414 | | 4,495 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505559 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/06/2026 | 278 | 107,316 | 384.87 | | 2,488 | | 2,488 | | 3,579 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505555 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/03/2026 | 273 | 105,386 | 387.04 | | 2,151 | | 2,151 | | 2,837 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501043 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 11/25/2025 | 230 | 87,881 | 390.29 | | 1,056 | | 1,056 | | 1,621 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501911 | | N/A | Equity/Index | NGFP- | 01/30/2025 | 01/09/2026 | 557 | 214,685 | 378.48 | | 6,735 | | 6,735 | | 9,483 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409162 | | N/A | Equity/Index | NGFP- | 11/25/2024 | 10/03/2025 | 460 | 177,141 | 388.44 | 2,973 | | | 2,973 | | 3,266 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510991 | | N/A | Equity/Index | NGFP- | 05/27/2025 | 04/27/2026 | 412 | 160,136 | 387.45 | | 3,550 | | 3,550 | | 4,529 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407145 | | N/A | Equity/Index | BOA- | 10/11/2024 | 09/05/2025 | 3,486 | 1,349,988 | 386.99 | 29,225 | | | 29,225 | | 28,843 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508055 | | N/A | Equity/Index | GS- | 04/21/2025 | 03/18/2026 | 201 | 77,564 | 386.66 | | 1,543 | | 1,543 | | 2,238 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509019 | | N/A | Equity/Index | NGFP- | 05/02/2025 | 04/23/2026 | 3,067 | 1,186,806 | 384.96 | | 28,002 | | 28,002 | | 41,336 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505240 | | N/A | Equity/Index | JPM- | 03/12/2025 | 02/20/2026 | 298 | 114,316 | 387.61 | | 1,914 | | 1,914 | | 3,064 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409610 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/27/2025 | 321 | 124,625 | 390.49 | 2,043 | | | 2,043 | | 1,726 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504302 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/19/2026 | 1,722 | 665,863 | 387.74 | | 13,685 | | 13,685 | | 17,107 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513358 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/24/2026 | 382 | 150,386 | 396.45 | | 2,712 | | 2,712 | | 2,998 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506650 | | N/A | Equity/Index | JPM- | 04/03/2025 | 09/19/2025 | 727 | 282,781 | 391.08 | | 3,486 | | 3,486 | | 4,002 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506183 | | N/A | Equity/Index | BMO- | 03/26/2025 | 03/26/2026 | 2,880 | 1,113,955 | 389.41 | | 20,189 | | 20,189 | | 27,853 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512676 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/12/2026 | 1,005 | 392,583 | 392.55 | | 7,276 | | 7,276 | | 8,865 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508291 | | N/A | Equity/Index | NGFP- | 04/23/2025 | 04/14/2026 | 3,100 | 1,193,376 | 384.02 | | 27,072 | | 27,072 | | 43,401 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406513 | | N/A | Equity/Index | RBC- | 09/24/2024 | 07/25/2025 | 544 | 212,568 | 383.86 | 6,463 | | | 6,463 | | 5,229 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2508523 | | N/A | Equity/Index | BMO | 04/25/2025 | 04/08/2026 | 587 | 227,416 | 375.42 | | 8,828 | | 8,828 | | 11,573 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506471 | | N/A | Equity/Index | JPM | 03/31/2025 | 03/19/2026 | 164 | 63,903 | 388.66 | | 1,459 | | 1,459 | | 1,642 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513258 | | N/A | Equity/Index | UBS | 06/27/2025 | 06/18/2026 | 1,635 | 641,623 | 394.09 | | 12,295 | | 12,295 | | 14,548 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511983 | | N/A | Equity/Index | BMO | 06/10/2025 | 06/09/2026 | 1,177 | 458,077 | 393.67 | | 7,462 | | 7,462 | | 9,712 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502354 | | N/A | Equity/Index | NGFP | 02/04/2025 | 01/06/2026 | 260 | 100,248 | 381.58 | | 2,666 | | 2,666 | | 3,513 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502353 | | N/A | Equity/Index | NGFP | 02/04/2025 | 01/06/2026 | 497 | 191,628 | 383.39 | | 4,612 | | 4,612 | | 6,056 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509140 | | N/A | Equity/Index | UBS | 05/05/2025 | 04/09/2026 | 321 | 124,465 | 384.97 | | 3,017 | | 3,017 | | 4,262 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504911 | | N/A | Equity/Index | JPM | 03/07/2025 | 02/27/2026 | 1,598 | 614,990 | 389.6 | | 10,058 | | 10,058 | | 14,659 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405512 | | N/A | Equity/Index | RBC | 08/22/2024 | 08/22/2025 | 5,215 | 2,000,000 | 386.1 | 38,400 | | | 38,400 | | 43,332 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508169 | | N/A | Equity/Index | JPM | 04/22/2025 | 04/14/2026 | 1,927 | 744,959 | 388.82 | | 14,013 | | 14,013 | | 19,726 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501474 | | N/A | Equity/Index | GS | 01/24/2025 | 12/08/2025 | 154 | 59,081 | 388.29 | | 914 | | 914 | | 1,335 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505306 | | N/A | Equity/Index | GS | 03/13/2025 | 03/20/2026 | 363 | 139,515 | 370.99 | | 5,958 | | 4,207 | | 8,767 | | | (1,750) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405783 | | N/A | Equity/Index | GS | 08/29/2024 | 08/19/2025 | 900 | 346,338 | 384.47 | 7,817 | | | 7,817 | | 8,490 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510865 | | N/A | Equity/Index | NGFP | 05/23/2025 | 04/30/2026 | 408 | 158,280 | 389.02 | | 3,055 | | 3,055 | | 4,128 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512393 | | N/A | Equity/Index | UBS | 06/16/2025 | 05/01/2026 | 173 | 67,614 | 391.8 | | 1,282 | | 1,282 | | 1,627 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513363 | | N/A | Equity/Index | UBS | 06/30/2025 | 06/10/2026 | 236 | 92,908 | 393.72 | | 1,930 | | 1,930 | | 2,118 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512834 | | N/A | Equity/Index | NGFP | 06/23/2025 | 06/16/2026 | 384 | 150,601 | 395.35 | | 2,659 | | 2,659 | | 3,169 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506788 | | N/A | Equity/Index | NGFP | 04/04/2025 | 02/26/2026 | 339 | 129,776 | 388.26 | | 1,800 | | 1,800 | | 3,295 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508062 | | N/A | Equity/Index | GS | 04/21/2025 | 04/08/2026 | 1,585 | 611,636 | 382.31 | | 16,025 | | 16,025 | | 22,586 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504554 | | N/A | Equity/Index | JPM | 03/03/2025 | 02/23/2026 | 1,257 | 486,509 | 387.61 | | 10,303 | | 10,303 | | 12,958 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508652 | | N/A | Equity/Index | UBS | 04/28/2025 | 04/17/2026 | 546 | 212,236 | 389.48 | | 4,253 | | 4,253 | | 5,744 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512483 | | N/A | Equity/Index | BOA | 06/17/2025 | 06/11/2026 | 3,490 | 1,364,101 | 389.91 | | 30,626 | | 30,626 | | 36,967 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409629 | | N/A | Equity/Index | NGFP | 12/04/2024 | 09/09/2025 | 1,056 | 409,981 | 388.3 | 7,975 | | | 7,975 | | 7,008 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508501 | | N/A | Equity/Index | BMO | 04/25/2025 | 04/10/2026 | 556 | 215,406 | 385.95 | | 4,837 | | 4,837 | | 6,623 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509143 | | N/A | Equity/Index | UBS | 05/05/2025 | 04/10/2026 | 266 | 103,139 | 382.66 | | 2,841 | | 2,841 | | 3,966 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410009 | | N/A | Equity/Index | NGFP | 12/06/2024 | 11/21/2025 | 7,714 | 2,995,269 | 389.34 | 62,375 | | | 62,375 | | 58,048 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411310 | | N/A | Equity/Index | UBS | 12/27/2024 | 12/05/2025 | 2,828 | 1,072,180 | 392.17 | 9,757 | | | 9,757 | | 17,414 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410410 | | N/A | Equity/Index | BMO | 12/13/2024 | 11/19/2025 | 2,776 | 1,068,399 | 387.08 | 18,488 | | | 18,488 | | 26,250 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505309 | | N/A | Equity/Index | GS | 03/13/2025 | 03/13/2026 | 377 | 144,896 | 369.35 | | 6,609 | | 6,609 | | 9,639 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501193 | | N/A | Equity/Index | GS | 01/21/2025 | 12/24/2025 | 276 | 105,730 | 383.91 | | 2,166 | | 2,166 | | 3,276 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511279 | | N/A | Equity/Index | NGFP | 05/30/2025 | 05/13/2026 | 296 | 115,073 | 386.67 | | 2,713 | | 2,713 | | 3,450 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507915 | | N/A | Equity/Index | BMO | 04/17/2025 | 04/09/2026 | 300 | 115,686 | 384.97 | | 2,349 | | 2,349 | | 3,761 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513362 | | N/A | Equity/Index | UBS | 06/30/2025 | 05/27/2026 | 252 | 99,207 | 393.54 | | 2,044 | | 2,044 | | 2,234 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411037 | | N/A | Equity/Index | BMO | 12/23/2024 | 11/18/2025 | 282 | 106,929 | 383.17 | 1,650 | | | 1,650 | | 3,468 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2511181 | | N/A | Equity/Index | JPM- | 05/29/2025 | 05/22/2026 | 4,171 | 1,622,853 | 392.79 | | 27,672 | | 27,672 | | 35,675 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513256 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/22/2026 | 255 | 100,070 | 394.6 | | 1,872 | | 1,872 | | 2,219 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504158 | | N/A | Equity/Index | NGFP- | 02/26/2025 | 02/18/2026 | 997 | 387,095 | 391.55 | | 6,984 | | 6,984 | | 7,742 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500854 | | N/A | Equity/Index | NGFP- | 01/15/2025 | 12/11/2025 | 806 | 306,707 | 388.99 | | 3,674 | | 3,674 | | 6,523 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410242 | | N/A | Equity/Index | NGFP- | 12/11/2024 | 11/13/2025 | 2,866 | 1,114,845 | 386.14 | 28,322 | | | 28,322 | | 27,039 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505238 | | N/A | Equity/Index | JPM- | 03/12/2025 | 03/09/2026 | 1,192 | 457,263 | 388.7 | | 7,362 | | 7,362 | | 11,722 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506478 | | N/A | Equity/Index | JPM- | 03/31/2025 | 03/12/2026 | 166 | 64,682 | 383.61 | | 1,926 | | 1,926 | | 2,195 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501620 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/09/2026 | 508 | 194,503 | 378.48 | | 5,039 | | 5,039 | | 8,440 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506109 | | N/A | Equity/Index | JPM- | 03/25/2025 | 03/19/2026 | 1,528 | 592,940 | 391.6 | | 10,464 | | 10,464 | | 12,737 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504919 | | N/A | Equity/Index | JPM- | 03/07/2025 | 02/27/2026 | 2,632 | 1,012,925 | 385.74 | | 21,017 | | 21,017 | | 30,519 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408995 | | N/A | Equity/Index | NGFP- | 11/22/2024 | 11/21/2025 | 5,707 | 2,200,000 | 385.49 | 48,620 | | | 48,620 | | 57,160 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502483 | | N/A | Equity/Index | JPM- | 02/05/2025 | 01/30/2026 | 683 | 264,417 | 389.28 | | 5,109 | | 5,109 | | 6,122 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513365 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/23/2026 | 4,691 | 1,846,753 | 392.19 | | 42,594 | | 42,594 | | 46,684 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409301 | | N/A | Equity/Index | NGFP- | 11/27/2024 | 10/30/2025 | 1,063 | 410,382 | 391.93 | 6,111 | | | 6,111 | | 5,989 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511612 | | N/A | Equity/Index | UBS- | 06/05/2025 | 06/01/2026 | 255 | 99,440 | 393.31 | | 1,737 | | 1,737 | | 2,309 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512267 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/08/2026 | 412 | 161,137 | 393.04 | | 3,053 | | 3,053 | | 3,495 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405724 | | N/A | Equity/Index | BOA- | 08/28/2024 | 08/28/2025 | 2,860 | 1,100,000 | 386.91587700000002 | 21,494 | | | 21,494 | | 23,326 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508657 | | N/A | Equity/Index | UBS- | 04/28/2025 | 04/10/2026 | 414 | 160,926 | 382.7 | | 4,674 | | 4,674 | | 6,161 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504308 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/09/2026 | 288 | 111,364 | 385.75 | | 2,530 | | 2,530 | | 3,181 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507445 | | N/A | Equity/Index | JPM- | 04/11/2025 | 03/31/2026 | 2,108 | 806,647 | 393.55 | | 8,388 | | 8,388 | | 15,787 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411548 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/12/2025 | 2,777 | 1,051,900 | 390.07 | 11,052 | | | 11,052 | | 21,113 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509006 | | N/A | Equity/Index | NGFP- | 05/02/2025 | 04/24/2026 | 799 | 309,181 | 391.29 | | 4,987 | | 4,987 | | 7,032 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407658 | | N/A | Equity/Index | GS- | 10/25/2024 | 10/02/2025 | 2,466 | 955,057 | 393.38 | 14,411 | | | 14,411 | | 11,049 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410149 | | N/A | Equity/Index | RBC- | 12/10/2024 | 11/05/2025 | 1,135 | 440,289 | 385.44 | 10,964 | | | 10,964 | | 11,416 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504306 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 01/22/2026 | 452 | 174,779 | 385.23 | | 3,993 | | 3,993 | | 5,034 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508058 | | N/A | Equity/Index | GS- | 04/21/2025 | 04/02/2026 | 437 | 168,634 | 383.17 | | 4,192 | | 4,192 | | 5,943 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406219 | | N/A | Equity/Index | BOA- | 09/13/2024 | 09/10/2025 | 1,040 | 404,300 | 388.42 | 9,163 | | | 9,163 | | 7,627 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512277 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/05/2026 | 13,833 | 5,410,225 | 388.38 | | 133,392 | | 133,392 | | 151,036 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500566 | | N/A | Equity/Index | NGFP- | 01/10/2025 | 12/17/2025 | 5,025 | 1,896,184 | 384.57 | | 25,612 | | 25,612 | | 55,610 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512965 | | N/A | Equity/Index | JPM- | 06/24/2025 | 06/18/2026 | 3,373 | 1,322,857 | 390.77 | | 30,728 | | 30,728 | | 33,488 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503542 | | N/A | Equity/Index | GS- | 02/19/2025 | 02/13/2026 | 2,947 | 1,142,670 | 391.08 | | 20,571 | | 20,571 | | 23,912 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503921 | | N/A | Equity/Index | RBC- | 02/24/2025 | 02/05/2026 | 260 | 100,805 | 387.3 | | 2,223 | | 2,223 | | 2,591 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409618 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/04/2025 | 634 | 246,144 | 389.72 | 4,322 | | | 4,322 | | 3,536 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501494 | | N/A | Equity/Index | GS- | 01/24/2025 | 01/20/2026 | 1,796 | 689,017 | 382.09 | | 16,569 | | 16,569 | | 24,276 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2509004 | | N/A | Equity/Index | NGFP- | 05/02/2025 | 04/24/2026 | 2,714 | 1,050,209 | 392.26 | | 15,907 | | 15,907 | | 22,533 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512837 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/02/2026 | 200 | 78,438 | 394.46 | | 1,429 | | 1,429 | | 1,547 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408718 | | N/A | Equity/Index | JPM- | 11/19/2024 | 10/16/2025 | 499 | 191,242 | 388.51 | 2,932 | | | 2,932 | | 3,852 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405265 | | N/A | Equity/Index | BOA- | 08/13/2024 | 07/17/2025 | 1,082 | 413,778 | 385.63 | 7,308 | | | 7,308 | | 8,905 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407830 | | N/A | Equity/Index | JPM- | 10/30/2024 | 10/07/2025 | 1,123 | 435,780 | 389.62 | 8,856 | | | 8,856 | | 7,631 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505653 | | N/A | Equity/Index | GS- | 03/18/2025 | 03/12/2026 | 1,776 | 686,531 | 383.61 | | 17,639 | | 17,639 | | 23,183 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410885 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 12/02/2025 | 833 | 316,365 | 390.85 | 3,418 | | | 3,418 | | 5,716 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510363 | | N/A | Equity/Index | NGFP- | 05/19/2025 | 05/13/2026 | 5,410 | 2,095,455 | 386.67 | | 45,942 | | 45,942 | | 63,057 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508166 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/15/2026 | 760 | 293,808 | 390.44 | | 5,002 | | 5,002 | | 7,084 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505399 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 03/06/2026 | 7,616 | 2,936,196 | 388.7 | | 52,946 | | 52,946 | | 72,902 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408286 | | N/A | Equity/Index | RBC- | 11/08/2024 | 11/07/2025 | 15,519 | 6,000,000 | 386.63 | 135,000 | | | 135,000 | | 143,675 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405601 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/20/2025 | 2,000 | 771,000 | 385.01 | 17,600 | | | 17,600 | | 18,250 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508168 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/15/2026 | 2,870 | 1,109,513 | 389.48 | | 20,056 | | 20,056 | | 28,321 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510249 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/08/2026 | 961 | 371,869 | 387.63 | | 7,534 | | 7,534 | | 11,483 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500470 | | N/A | Equity/Index | NGFP- | 01/08/2025 | 12/16/2025 | 395 | 149,626 | 390.24 | | 1,507 | | 1,507 | | 2,944 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505059 | | N/A | Equity/Index | BMO- | 03/10/2025 | 02/27/2026 | 286 | 109,804 | 385.82 | | 2,148 | | 2,148 | | 3,326 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503540 | | N/A | Equity/Index | GS- | 02/19/2025 | 02/17/2026 | 934 | 362,149 | 392.44 | | 6,033 | | 6,033 | | 6,952 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507584 | | N/A | Equity/Index | JPM- | 04/14/2025 | 03/26/2026 | 240 | 92,165 | 387.18 | | 1,618 | | 1,618 | | 2,644 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513099 | | N/A | Equity/Index | UBS- | 06/26/2025 | 06/22/2026 | 1,050 | 413,249 | 395.32 | | 7,938 | | 7,938 | | 8,768 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409213 | | N/A | Equity/Index | BMO- | 11/26/2024 | 10/09/2025 | 984 | 379,096 | 386.85 | 7,203 | | | 7,203 | | 8,804 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506180 | | N/A | Equity/Index | BMO- | 03/26/2025 | 03/25/2026 | 1,452 | 561,619 | 391.93 | | 8,741 | | 8,741 | | 11,969 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504159 | | N/A | Equity/Index | NGFP- | 02/26/2025 | 02/13/2026 | 761 | 295,466 | 391.08 | | 5,437 | | 5,437 | | 6,040 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409596 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/17/2025 | 701 | 272,156 | 393.53 | 3,783 | | | 3,783 | | 2,955 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410594 | | N/A | Equity/Index | BMO- | 12/17/2024 | 11/14/2025 | 3,775 | 1,451,752 | 381.77 | 36,504 | | | 36,504 | | 50,454 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508846 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/22/2026 | 257 | 99,978 | 390.53 | | 1,892 | | 1,892 | | 2,387 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407071 | | N/A | Equity/Index | BMO- | 10/08/2024 | 09/18/2025 | 5,500 | 2,120,635 | 381.07 | 57,915 | | | 57,915 | | 73,316 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410004 | | N/A | Equity/Index | NGFP- | 12/06/2024 | 11/21/2025 | 1,838 | 713,677 | 390.69 | 13,735 | | | 13,735 | | 12,397 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500950 | | N/A | Equity/Index | RBC- | 01/16/2025 | 01/02/2026 | 751 | 286,589 | 380.13 | | 6,804 | | 6,804 | | 11,004 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506648 | | N/A | Equity/Index | JPM- | 04/03/2025 | 07/03/2025 | 369 | 143,530 | 386.55 | | 2,028 | | 2,028 | | 2,648 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405786 | | N/A | Equity/Index | GS- | 08/29/2024 | 07/16/2025 | 1,700 | 654,194 | 383.77 | 14,661 | | | 14,661 | | 16,337 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507908 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/13/2026 | 425 | 163,889 | 387.44 | | 2,996 | | 2,996 | | 4,677 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409626 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/05/2025 | 4,455 | 1,729,609 | 388.69 | 32,562 | | | 32,562 | | 27,938 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409604 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/30/2025 | 3,134 | 1,216,744 | 393.52 | 17,444 | | | 17,444 | | 13,036 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507446 | | N/A | Equity/Index | JPM- | 04/11/2025 | 03/17/2026 | 305 | 116,711 | 389.89 | | 1,526 | | 1,526 | | 2,821 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2501838 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/21/2026 | 1,870 | 717,033 | 386.91 | | 12,211 | | 12,211 | | 19,556 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511614 | | N/A | Equity/Index | UBS- | 06/05/2025 | 05/15/2026 | 528 | 205,899 | 391.8 | | 3,839 | | 3,839 | | 5,075 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508651 | | N/A | Equity/Index | UBS- | 04/28/2025 | 04/16/2026 | 485 | 188,524 | 390.08 | | 3,642 | | 3,642 | | 4,924 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510246 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/05/2026 | 429 | 166,006 | 387.74 | | 3,329 | | 3,329 | | 5,079 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410148 | | N/A | Equity/Index | RBC- | 12/10/2024 | 11/06/2025 | 650 | 252,148 | 387.78 | 5,519 | | | 5,519 | | 5,509 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405180 | | N/A | Equity/Index | BNP- | 08/09/2024 | 08/08/2025 | 2,000 | 759,840 | 379.06 | 17,800 | | | 17,800 | | 29,647 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406547 | | N/A | Equity/Index | JPM- | 09/25/2024 | 09/25/2025 | 4,355 | 1,700,000 | 392.39 | 33,830 | | | 33,830 | | 21,302 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404429 | | N/A | Equity/Index | BOA- | 07/15/2024 | 07/15/2025 | 3,928 | 1,500,000 | 384.52294999998 | 28,350 | | | 28,350 | | 36,276 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506982 | | N/A | Equity/Index | RBC- | 04/08/2025 | 04/08/2026 | 285 | 107,613 | 375.85 | | 2,616 | | 2,616 | | 5,747 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408831 | | N/A | Equity/Index | NGFP- | 11/20/2024 | 10/30/2025 | 1,139 | 436,772 | 391.93 | 5,479 | | | 5,479 | | 6,417 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506793 | | N/A | Equity/Index | NGFP- | 04/04/2025 | 03/13/2026 | 267 | 102,213 | 384.34 | | 1,902 | | 1,902 | | 3,308 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508061 | | N/A | Equity/Index | GS- | 04/21/2025 | 04/07/2026 | 233 | 89,912 | 382.61 | | 2,314 | | 2,314 | | 3,268 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502771 | | N/A | Equity/Index | NGFP- | 02/10/2025 | 01/16/2026 | 262 | 101,449 | 385.43 | | 2,392 | | 2,392 | | 2,860 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409631 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/23/2025 | 485 | 188,296 | 390.19 | 3,510 | | | 3,510 | | 3,130 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508397 | | N/A | Equity/Index | RBC- | 04/24/2025 | 04/22/2026 | 1,332 | 516,097 | 368.61 | | 27,146 | | 27,146 | | 35,320 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408832 | | N/A | Equity/Index | NGFP- | 11/20/2024 | 10/29/2025 | 2,710 | 1,039,204 | 391.73 | 13,187 | | | 13,187 | | 15,500 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506475 | | N/A | Equity/Index | JPM- | 03/31/2025 | 03/04/2026 | 242 | 94,295 | 386.29 | | 2,414 | | 2,414 | | 2,733 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503275 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/06/2026 | 4,013 | 1,553,874 | 386.75 | | 34,512 | | 34,512 | | 43,161 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405831 | | N/A | Equity/Index | BNP- | 08/30/2024 | 08/29/2025 | 20,300 | 7,800,000 | 386.62228800000003 | 149,760 | | | 149,760 | | 170,794 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500859 | | N/A | Equity/Index | NGFP- | 01/15/2025 | 12/17/2025 | 447 | 170,097 | 384.57 | | 2,786 | | 2,786 | | 4,947 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508768 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/22/2026 | 947 | 368,459 | 392.39 | | 6,307 | | 6,307 | | 7,860 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505052 | | N/A | Equity/Index | BMO- | 03/10/2025 | 02/18/2026 | 253 | 97,134 | 387.67 | | 1,662 | | 1,662 | | 2,615 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512397 | | N/A | Equity/Index | UBS- | 06/16/2025 | 11/12/2025 | 129 | 50,417 | 383.83 | | 1,232 | | 1,232 | | 1,450 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510362 | | N/A | Equity/Index | NGFP- | 05/19/2025 | 04/21/2026 | 350 | 135,566 | 385.89 | | 3,024 | | 3,024 | | 4,155 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407833 | | N/A | Equity/Index | JPM- | 10/30/2024 | 10/07/2025 | 3,150 | 1,222,358 | 385.76 | 30,902 | | | 30,902 | | 29,940 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511747 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 05/29/2026 | 2,452 | 952,308 | 389.08 | | 19,162 | | 19,162 | | 25,596 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504157 | | N/A | Equity/Index | NGFP- | 02/26/2025 | 02/19/2026 | 851 | 330,409 | 391.62 | | 5,946 | | 5,946 | | 6,589 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501472 | | N/A | Equity/Index | GS- | 01/24/2025 | 12/04/2025 | 95 | 36,446 | 390.43 | | 602 | | 602 | | 697 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511271 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 05/22/2026 | 1,230 | 478,175 | 391.61 | | 8,515 | | 8,515 | | 11,058 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510020 | | N/A | Equity/Index | RBC- | 05/13/2025 | 04/17/2026 | 776 | 300,056 | 385.62 | | 6,534 | | 6,534 | | 10,050 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411543 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/12/2025 | 604 | 228,789 | 392.49 | 2,023 | | | 2,023 | | 3,801 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507753 | | N/A | Equity/Index | GS- | 04/16/2025 | 04/10/2026 | 820 | 316,700 | 386.91 | | 6,580 | | 6,580 | | 9,241 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506025 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/18/2026 | 133 | 51,503 | 390.43 | | 936 | | 936 | | 1,265 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511750 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 05/22/2026 | 557 | 216,328 | 387.95 | | 4,610 | | 4,610 | | 6,127 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2502117 | | N/A | Equity/Index | GS | 01/31/2025 | 01/22/2026 | 2,379 | 913,940 | 383.44 | | 20,806 | | 20,806 | | 29,905 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409157 | | N/A | Equity/Index | NGFP | 11/25/2024 | 10/23/2025 | 1,279 | 492,530 | 390.19 | 7,671 | | | 7,671 | | 8,254 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505564 | | N/A | Equity/Index | RBC | 03/17/2025 | 02/27/2026 | 384 | 148,236 | 363.91 | | 8,820 | | 8,820 | | 11,716 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510478 | | N/A | Equity/Index | UBS | 05/20/2025 | 05/12/2026 | 7,017 | 2,722,596 | 386.41 | | 62,942 | | 62,942 | | 89,676 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500860 | | N/A | Equity/Index | NGFP | 01/15/2025 | 12/30/2025 | 366 | 139,274 | 384.07 | | 2,411 | | 2,411 | | 4,248 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409603 | | N/A | Equity/Index | NGFP | 12/04/2024 | 09/15/2025 | 2,673 | 1,037,766 | 392.64 | 15,279 | | | 15,279 | | 11,262 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507914 | | N/A | Equity/Index | BMO | 04/17/2025 | 04/10/2026 | 525 | 202,451 | 385.95 | | 4,016 | | 4,016 | | 6,248 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501488 | | N/A | Equity/Index | GS | 01/24/2025 | 01/16/2026 | 2,532 | 971,376 | 383.24 | | 21,832 | | 21,832 | | 32,015 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411317 | | N/A | Equity/Index | UBS | 12/27/2024 | 12/05/2025 | 1,729 | 655,516 | 387.31 | 8,420 | | | 8,420 | | 15,671 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411312 | | N/A | Equity/Index | UBS | 12/27/2024 | 12/05/2025 | 867 | 328,706 | 389.26 | 3,685 | | | 3,685 | | 6,779 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501484 | | N/A | Equity/Index | GS | 01/24/2025 | 01/20/2026 | 1,534 | 588,504 | 385.91 | | 11,378 | | 11,378 | | 16,630 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511748 | | N/A | Equity/Index | NGFP | 06/06/2025 | 05/29/2026 | 9,294 | 3,609,604 | 388.76 | | 74,027 | | 74,027 | | 98,695 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505551 | | N/A | Equity/Index | RBC | 03/17/2025 | 02/18/2026 | 555 | 214,247 | 387.67 | | 4,129 | | 4,129 | | 5,485 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504630 | | N/A | Equity/Index | RBC | 03/04/2025 | 02/17/2026 | 338 | 130,566 | 391.08 | | 2,129 | | 2,129 | | 2,671 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404754 | | N/A | Equity/Index | BNP | 07/26/2024 | 07/28/2025 | 5,819 | 2,200,000 | 379.980450000002 | 43,340 | | | 43,340 | | 80,236 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508767 | | N/A | Equity/Index | BMO | 04/29/2025 | 12/08/2025 | 277 | 107,775 | 388.29 | | 1,897 | | 1,897 | | 2,440 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501052 | | N/A | Equity/Index | NGFP | 01/17/2025 | 12/26/2025 | 345 | 131,821 | 382.92 | | 2,717 | | 2,717 | | 4,269 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409694 | | N/A | Equity/Index | BMO | 12/05/2024 | 11/04/2025 | 4,617 | 1,788,210 | 384.32 | 44,462 | | | 44,462 | | 51,815 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513100 | | N/A | Equity/Index | UBS | 06/26/2025 | 06/18/2026 | 1,696 | 667,495 | 394.09 | | 13,687 | | 13,687 | | 15,091 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500559 | | N/A | Equity/Index | NGFP | 01/10/2025 | 12/16/2025 | 348 | 131,318 | 385.62 | | 1,646 | | 1,646 | | 3,594 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501477 | | N/A | Equity/Index | GS | 01/24/2025 | 01/16/2026 | 51 | 19,566 | 388.59 | | 320 | | 320 | | 465 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406259 | | N/A | Equity/Index | JPM | 09/16/2024 | 09/16/2025 | 5,913 | 2,300,000 | 391.35 | 44,850 | | | 44,850 | | 31,018 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501906 | | N/A | Equity/Index | NGFP | 01/30/2025 | 01/02/2026 | 527 | 203,122 | 380.85 | | 5,600 | | 5,600 | | 7,905 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502109 | | N/A | Equity/Index | GS | 01/31/2025 | 01/16/2026 | 671 | 257,778 | 385.43 | | 5,198 | | 5,198 | | 7,463 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503539 | | N/A | Equity/Index | GS | 02/19/2025 | 02/13/2026 | 2,180 | 845,273 | 392.44 | | 14,015 | | 14,015 | | 16,140 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506473 | | N/A | Equity/Index | JPM | 03/31/2025 | 03/25/2026 | 4,122 | 1,606,137 | 388.05 | | 38,249 | | 38,249 | | 43,112 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512477 | | N/A | Equity/Index | BOA | 06/17/2025 | 06/10/2026 | 776 | 303,307 | 394.05 | | 5,334 | | 5,334 | | 6,554 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510614 | | N/A | Equity/Index | NGFP | 05/22/2025 | 04/29/2026 | 452 | 174,825 | 392.97 | | 2,440 | | 2,440 | | 3,623 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507755 | | N/A | Equity/Index | GS | 04/16/2025 | 04/02/2026 | 259 | 100,031 | 386.25 | | 2,136 | | 2,136 | | 3,000 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409997 | | N/A | Equity/Index | NGFP | 12/06/2024 | 11/28/2025 | 258 | 100,179 | 392.65 | 1,735 | | | 1,735 | | 1,505 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507660 | | N/A | Equity/Index | GS | 04/15/2025 | 04/02/2026 | 4,465 | 1,717,552 | 387.61 | | 30,944 | | 30,944 | | 48,002 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512848 | | N/A | Equity/Index | NGFP | 06/23/2025 | 06/16/2026 | 4,226 | 1,657,395 | 390.83 | | 38,110 | | 38,110 | | 41,005 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407144 | | N/A | Equity/Index | BOA | 10/11/2024 | 09/25/2025 | 2,385 | 923,615 | 390.99 | 16,277 | | | 16,277 | | 14,438 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512386 | | N/A | Equity/Index | UBS | 06/16/2025 | 09/25/2025 | 238 | 93,018 | 396.76 | | 519 | | 519 | | 706 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2509637 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/24/2026 | 267 | 103,537 | 387.53 | | 2,125 | | 2,125 | | 2,961 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511864 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/21/2026 | 145 | 56,405 | 391.29 | | 1,028 | | 1,028 | | 1,447 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509784 | | N/A | Equity/Index | BMO- | 05/12/2025 | 04/15/2026 | 259 | 100,080 | 389.33 | | 1,531 | | 1,531 | | 2,569 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410150 | | N/A | Equity/Index | RBC- | 12/10/2024 | 11/06/2025 | 1,816 | 704,463 | 383.94 | 19,050 | | | 19,050 | | 20,255 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512833 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/17/2026 | 1,675 | 656,918 | 395.55 | | 11,474 | | 11,474 | | 13,688 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512831 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/04/2026 | 181 | 70,986 | 395.89 | | 1,188 | | 1,188 | | 1,417 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503626 | | N/A | Equity/Index | NGFP- | 02/20/2025 | 01/28/2026 | 304 | 118,007 | 385.11 | | 2,966 | | 2,966 | | 3,435 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512476 | | N/A | Equity/Index | BOA- | 06/17/2025 | 06/11/2026 | 1,850 | 723,091 | 394.59 | | 12,326 | | 12,326 | | 15,218 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513356 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/24/2026 | 382 | 150,386 | 396.73 | | 2,670 | | 2,670 | | 2,949 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501051 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/16/2025 | 246 | 93,994 | 385.04 | | 1,677 | | 1,677 | | 2,638 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502293 | | N/A | Equity/Index | UBS- | 02/03/2025 | 12/19/2025 | 1,034 | 397,335 | 363.68 | | 22,303 | | 22,303 | | 30,573 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405464 | | N/A | Equity/Index | JPM- | 08/20/2024 | 07/01/2025 | 1,861 | 716,504 | 379.6 | 20,240 | | | 20,240 | | 26,282 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509257 | | N/A | Equity/Index | UBS- | 05/06/2025 | 04/30/2026 | 1,068 | 415,836 | 393.88 | | 6,686 | | 6,686 | | 8,865 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411546 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/12/2025 | 984 | 372,729 | 390.64 | 3,759 | | | 3,759 | | 7,164 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501281 | | N/A | Equity/Index | NGFP- | 01/22/2025 | 01/05/2026 | 343 | 131,520 | 379.96 | | 3,485 | | 3,485 | | 5,404 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507661 | | N/A | Equity/Index | GS- | 04/15/2025 | 04/02/2026 | 2,472 | 950,904 | 386.65 | | 18,156 | | 18,156 | | 28,020 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505812 | | N/A | Equity/Index | UBS- | 03/20/2025 | 02/27/2026 | 515 | 199,805 | 385.74 | | 4,836 | | 4,836 | | 6,270 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406089 | | N/A | Equity/Index | JPM- | 09/10/2024 | 08/28/2025 | 2,129 | 820,900 | 389.96 | 13,837 | | | 13,837 | | 12,097 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505305 | | N/A | Equity/Index | GS- | 03/13/2025 | 03/25/2026 | 763 | 293,251 | 371.64 | | 12,212 | | 8,672 | | 18,021 | | | (3,540) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502536 | | N/A | Equity/Index | BMO- | 02/06/2025 | 01/14/2026 | 331 | 128,014 | 377.47 | | 4,339 | | 4,339 | | 5,790 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504300 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/12/2026 | 458 | 177,099 | 389.14 | | 3,316 | | 3,316 | | 4,124 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410891 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/26/2025 | 1,289 | 489,549 | 387.26 | 6,682 | | | 6,682 | | 11,486 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405996 | | N/A | Equity/Index | BOA- | 09/06/2024 | 09/05/2025 | 11,473 | 4,400,000 | 385.42755 | 87,120 | | | 87,120 | | 108,626 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410901 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/18/2025 | 658 | 249,902 | 384.81 | 3,947 | | | 3,947 | | 6,875 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410906 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/19/2025 | 4,014 | 1,524,477 | 383.25 | 26,681 | | | 26,681 | | 46,586 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407596 | | N/A | Equity/Index | GS- | 10/25/2024 | 10/24/2025 | 16,267 | 6,300,000 | 387.29 | 141,120 | | | 141,120 | | 139,133 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409642 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/31/2025 | 2,000 | 776,480 | 385.28 | 19,510 | | | 19,510 | | 19,620 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503268 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/06/2026 | 1,644 | 636,573 | 390.62 | | 11,179 | | 11,179 | | 13,768 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504028 | | N/A | Equity/Index | GS- | 02/25/2025 | 01/29/2026 | 336 | 130,170 | 387.27 | | 2,799 | | 2,799 | | 3,395 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500940 | | N/A | Equity/Index | RBC- | 01/16/2025 | 01/02/2026 | 263 | 100,363 | 384.66 | | 1,833 | | 1,833 | | 2,972 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509634 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/30/2026 | 258 | 100,047 | 393.73 | | 1,375 | | 1,375 | | 1,987 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500942 | | N/A | Equity/Index | RBC- | 01/16/2025 | 12/31/2025 | 431 | 164,474 | 383.9 | | 3,142 | | 3,142 | | 5,087 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408892 | | N/A | Equity/Index | BMO- | 11/21/2024 | 12/12/2025 | 1,628 | 625,299 | 363.02 | 37,477 | | | 15,964 | | 49,632 | | | (17,619) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2508653 | | N/A | Equity/Index | UBS | 04/28/2025 | 04/17/2026 | 812 | 315,633 | 386.39 | | 7,560 | | 7,560 | | 10,105 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506789 | | N/A | Equity/Index | NGFP | 04/04/2025 | 03/27/2026 | 10,184 | 3,898,639 | 388.22 | | 57,723 | | 57,723 | | 103,246 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501053 | | N/A | Equity/Index | NGFP | 01/17/2025 | 12/18/2025 | 168 | 64,191 | 382.17 | | 1,367 | | 1,367 | | 2,154 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512271 | | N/A | Equity/Index | NGFP | 06/13/2025 | 06/05/2026 | 2,713 | 1,061,081 | 389.96 | | 23,953 | | 23,953 | | 27,229 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409624 | | N/A | Equity/Index | NGFP | 12/04/2024 | 10/24/2025 | 5,000 | 1,941,200 | 391.41 | 33,575 | | | 33,575 | | 28,926 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505736 | | N/A | Equity/Index | JPM | 03/19/2025 | 03/17/2026 | 4,101 | 1,590,040 | 389.89 | | 30,725 | | 30,725 | | 37,935 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407469 | | N/A | Equity/Index | BOA | 10/22/2024 | 10/22/2025 | 5,662 | 2,200,000 | 390.37618500000002 | 44,660 | | | 44,660 | | 39,443 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407365 | | N/A | Equity/Index | GS | 10/18/2024 | 10/17/2025 | 13,353 | 5,200,000 | 391.36709999999999 | 104,519 | | | 104,519 | | 78,610 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507588 | | N/A | Equity/Index | JPM | 04/14/2025 | 03/12/2026 | 345 | 132,487 | 383.61 | | 2,838 | | 2,838 | | 4,562 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508500 | | N/A | Equity/Index | BMO | 04/25/2025 | 04/02/2026 | 359 | 139,084 | 386.65 | | 2,969 | | 2,969 | | 4,094 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500946 | | N/A | Equity/Index | RBC | 01/16/2025 | 12/31/2025 | 916 | 349,555 | 382.58 | | 7,209 | | 7,209 | | 11,688 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512962 | | N/A | Equity/Index | JPM | 06/24/2025 | 06/18/2026 | 2,689 | 1,054,599 | 394.09 | | 20,194 | | 20,194 | | 22,116 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411219 | | N/A | Equity/Index | JPM | 12/26/2024 | 11/14/2025 | 1,014 | 385,878 | 382.76 | 7,121 | | | 7,121 | | 12,597 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506649 | | N/A | Equity/Index | JPM | 04/03/2025 | 07/09/2025 | 209 | 81,295 | 386.68 | | 1,156 | | 1,156 | | 1,480 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500938 | | N/A | Equity/Index | RBC | 01/16/2025 | 12/17/2025 | 315 | 120,207 | 384.88 | | 2,111 | | 2,111 | | 3,456 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512842 | | N/A | Equity/Index | NGFP | 06/23/2025 | 05/29/2026 | 139 | 54,514 | 393.62 | | 1,039 | | 1,039 | | 1,123 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409607 | | N/A | Equity/Index | NGFP | 12/04/2024 | 09/17/2025 | 1,481 | 574,983 | 392.17 | 8,787 | | | 8,787 | | 6,678 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511180 | | N/A | Equity/Index | JPM | 05/29/2025 | 05/28/2026 | 1,571 | 611,245 | 393.58 | | 9,988 | | 9,988 | | 12,907 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510360 | | N/A | Equity/Index | NGFP | 05/19/2025 | 05/08/2026 | 567 | 219,616 | 387.27 | | 4,618 | | 4,618 | | 6,369 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511610 | | N/A | Equity/Index | UBS | 06/05/2025 | 05/27/2026 | 417 | 162,613 | 393.54 | | 2,781 | | 2,781 | | 3,697 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512832 | | N/A | Equity/Index | NGFP | 06/23/2025 | 06/12/2026 | 1,260 | 494,159 | 395.41 | | 8,632 | | 8,632 | | 10,293 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512556 | | N/A | Equity/Index | NGFP | 06/18/2025 | 06/12/2026 | 270 | 105,508 | 396.04 | | 1,630 | | 1,630 | | 2,126 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502122 | | N/A | Equity/Index | GS | 01/31/2025 | 01/15/2026 | 569 | 218,593 | 380.53 | | 5,792 | | 5,792 | | 8,336 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506786 | | N/A | Equity/Index | NGFP | 04/04/2025 | 03/30/2026 | 259 | 99,150 | 391.98 | | 1,136 | | 1,136 | | 2,101 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405026 | | N/A | Equity/Index | BMO | 08/05/2024 | 07/18/2025 | 3,800 | 1,439,440 | 384.3 | 20,026 | | | 20,026 | | 36,208 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501206 | | N/A | Equity/Index | GS | 01/21/2025 | 12/31/2025 | 334 | 127,949 | 378.79 | | 3,520 | | 3,520 | | 5,300 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513364 | | N/A | Equity/Index | UBS | 06/30/2025 | 06/22/2026 | 382 | 150,386 | 393.76 | | 3,167 | | 3,167 | | 3,484 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505311 | | N/A | Equity/Index | GS | 03/13/2025 | 01/13/2026 | 369 | 141,821 | 366.93 | | 6,990 | | 6,990 | | 10,126 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407894 | | N/A | Equity/Index | NGFP | 11/01/2024 | 10/31/2025 | 14,320 | 5,500,000 | 384.08 | 118,800 | | | 118,800 | | 153,051 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504214 | | N/A | Equity/Index | NGFP | 02/27/2025 | 02/23/2026 | 258 | 99,521 | 389.31 | | 1,762 | | 1,762 | | 2,339 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405354 | | N/A | Equity/Index | BOA | 08/16/2024 | 08/18/2025 | 2,606 | 1,000,000 | 385.61849999999998 | 20,000 | | | 20,000 | | 23,267 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502662 | | N/A | Equity/Index | BMO | 02/07/2025 | 01/26/2026 | 358 | 138,099 | 384.79 | | 3,004 | | 3,004 | | 4,281 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509015 | | N/A | Equity/Index | NGFP | 05/02/2025 | 04/22/2026 | 353 | 136,597 | 386.59 | | 2,931 | | 2,931 | | 4,042 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409306 | | N/A | Equity/Index | NGFP | 11/27/2024 | 10/29/2025 | 3,592 | 1,386,728 | 387.85 | 26,656 | | | 26,656 | | 28,801 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2501056 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/26/2025 | 2,116 | 808,502 | 380.55 | | 19,103 | | 19,103 | | 32,049 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511133 | | N/A | Equity/Index | UBS- | 05/28/2025 | 05/07/2026 | 343 | 133,002 | 389.46 | | 2,511 | | 2,511 | | 3,713 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503923 | | N/A | Equity/Index | RBC- | 02/24/2025 | 02/04/2026 | 274 | 106,233 | 385.57 | | 2,576 | | 2,576 | | 3,029 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406848 | | N/A | Equity/Index | GS- | 10/04/2024 | 10/06/2025 | 5,166 | 2,000,000 | 387.18 | 45,000 | | | 45,000 | | 42,674 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510618 | | N/A | Equity/Index | NGFP- | 05/22/2025 | 05/08/2026 | 392 | 151,618 | 387.22 | | 3,099 | | 3,099 | | 4,415 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409621 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/10/2025 | 2,915 | 1,131,720 | 391.13 | 19,417 | | | 19,417 | | 16,415 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500947 | | N/A | Equity/Index | RBC- | 01/16/2025 | 12/30/2025 | 263 | 100,363 | 380.97 | | 2,267 | | 2,267 | | 3,673 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409622 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/13/2025 | 349 | 135,496 | 391.13 | 2,338 | | | 2,338 | | 1,990 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405784 | | N/A | Equity/Index | GS- | 08/29/2024 | 08/21/2025 | 1,500 | 577,230 | 385.63 | 12,254 | | | 12,254 | | 12,763 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502529 | | N/A | Equity/Index | BMO- | 02/06/2025 | 01/15/2026 | 335 | 129,561 | 384.34 | | 3,038 | | 3,038 | | 4,069 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504634 | | N/A | Equity/Index | RBC- | 03/04/2025 | 02/02/2026 | 322 | 124,385 | 384.17 | | 2,985 | | 2,985 | | 3,851 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503272 | | N/A | Equity/Index | BMO- | 02/14/2025 | 01/29/2026 | 290 | 112,291 | 387.27 | | 2,395 | | 2,395 | | 2,999 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409591 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/17/2025 | 409 | 158,790 | 394.7 | 2,030 | | | 2,030 | | 1,490 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512844 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/17/2026 | 1,332 | 522,397 | 393.79 | | 10,146 | | 10,146 | | 10,962 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506646 | | N/A | Equity/Index | JPM- | 04/03/2025 | 09/25/2025 | 238 | 92,575 | 396.76 | | 673 | | 673 | | 681 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502658 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/29/2026 | 260 | 100,295 | 387.27 | | 1,888 | | 1,888 | | 2,689 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508847 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/21/2026 | 713 | 277,371 | 389.75 | | 5,497 | | 5,497 | | 6,931 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510573 | | N/A | Equity/Index | RBC- | 05/21/2025 | 05/15/2026 | 2,177 | 841,323 | 387.09 | | 16,959 | | 16,959 | | 26,965 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507911 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/10/2026 | 1,339 | 516,345 | 386.91 | | 9,627 | | 9,627 | | 15,108 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411316 | | N/A | Equity/Index | UBS- | 12/27/2024 | 11/28/2025 | 1,338 | 507,276 | 387.03 | 6,543 | | | 6,543 | | 12,243 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509353 | | N/A | Equity/Index | BMO- | 05/07/2025 | 04/28/2026 | 519 | 202,130 | 389.49 | | 4,188 | | 4,188 | | 5,177 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511484 | | N/A | Equity/Index | UBS- | 06/03/2025 | 05/06/2026 | 312 | 121,558 | 389.36 | | 2,527 | | 2,527 | | 3,391 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405681 | | N/A | Equity/Index | JPM- | 08/27/2024 | 08/22/2025 | 4,050 | 1,560,425 | 384.12 | 36,745 | | | 36,745 | | 40,951 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504547 | | N/A | Equity/Index | JPM- | 03/03/2025 | 02/20/2026 | 3,031 | 1,173,118 | 388.58 | | 23,408 | | 23,408 | | 29,344 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503747 | | N/A | Equity/Index | BMO- | 02/21/2025 | 02/17/2026 | 4,214 | 1,633,389 | 387.21 | | 36,535 | | 36,535 | | 44,693 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512557 | | N/A | Equity/Index | NGFP- | 06/18/2025 | 06/10/2026 | 256 | 100,037 | 393.66 | | 1,788 | | 1,788 | | 2,101 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507213 | | N/A | Equity/Index | RBC- | 04/10/2025 | 05/12/2026 | 1,901 | 726,429 | 373.03 | | 26,120 | | 20,777 | | 43,429 | | | (5,343) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410413 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/25/2025 | 647 | 249,011 | 386.15 | 4,639 | | | 4,639 | | 6,581 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410000 | | N/A | Equity/Index | NGFP- | 12/06/2024 | 11/26/2025 | 258 | 100,179 | 391.36 | 1,868 | | | 1,868 | | 1,670 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506111 | | N/A | Equity/Index | JPM- | 03/25/2025 | 03/19/2026 | 1,704 | 661,237 | 387.72 | | 14,697 | | 14,697 | | 18,039 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511485 | | N/A | Equity/Index | UBS- | 06/03/2025 | 05/27/2026 | 3,867 | 1,506,622 | 388.68 | | 33,488 | | 33,488 | | 44,748 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510570 | | N/A | Equity/Index | RBC- | 05/21/2025 | 05/14/2026 | 1,046 | 404,237 | 390.29 | | 6,715 | | 6,715 | | 10,922 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410007 | | N/A | Equity/Index | NGFP- | 12/06/2024 | 12/03/2025 | 2,029 | 787,840 | 390.84 | 15,323 | | | 15,323 | | 13,971 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409692 | | N/A | Equity/Index | BMO- | 12/05/2024 | 11/03/2025 | 645 | 249,815 | 387.63 | 5,141 | | | 5,141 | | 5,246 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2511608 | | N/A | Equity/Index | UBS- | 06/05/2025 | 09/12/2025 | 364 | 141,945 | 387.27 | | 2,133 | | 2,133 | | 2,805 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505552 | | N/A | Equity/Index | RBC- | 03/17/2025 | 02/20/2026 | 176 | 67,941 | 387.61 | | 1,318 | | 1,318 | | 1,747 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506652 | | N/A | Equity/Index | JPM- | 04/03/2025 | 09/12/2025 | 1,328 | 516,552 | 387.27 | | 8,667 | | 8,667 | | 10,511 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404827 | | N/A | Equity/Index | RBC- | 07/29/2024 | 07/29/2025 | 7,931 | 3,000,000 | 380.73 | 57,180 | | | 57,180 | | 99,647 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411541 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/11/2025 | 1,493 | 565,533 | 392.88 | 4,837 | | | 4,837 | | 9,091 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500140 | | N/A | Equity/Index | BMO- | 01/03/2025 | 12/12/2025 | 5,079 | 1,927,785 | 388.72 | | 22,602 | | 22,602 | | 44,232 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410902 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/25/2025 | 5,079 | 1,928,953 | 385.09 | 30,342 | | | 30,342 | | 52,632 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508655 | | N/A | Equity/Index | UBS- | 04/28/2025 | 04/14/2026 | 300 | 116,613 | 384.37 | | 3,111 | | 3,111 | | 4,127 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512262 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/02/2026 | 255 | 99,733 | 394.53 | | 1,709 | | 1,709 | | 1,964 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406136 | | N/A | Equity/Index | GS- | 09/12/2024 | 07/18/2025 | 2,355 | 912,021 | 377.09 | 32,594 | | | 32,594 | | 38,249 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409601 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/18/2025 | 485 | 188,296 | 393.04 | 2,715 | | | 2,715 | | 1,984 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404559 | | N/A | Equity/Index | BMO- | 07/18/2024 | 07/14/2025 | 3,136 | 1,195,631 | 386.66 | 18,973 | | | 18,973 | | 22,560 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408715 | | N/A | Equity/Index | JPM- | 11/19/2024 | 10/16/2025 | 337 | 129,155 | 394.34 | 1,311 | | | 1,311 | | 1,476 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507212 | | N/A | Equity/Index | RBC- | 04/10/2025 | 05/15/2026 | 559 | 213,611 | 373.66 | | 7,479 | | 5,961 | | 12,491 | | | (1,518) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502534 | | N/A | Equity/Index | BMO- | 02/06/2025 | 01/08/2026 | 371 | 143,484 | 378.8 | | 4,511 | | 4,511 | | 6,071 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508053 | | N/A | Equity/Index | GS- | 04/21/2025 | 03/24/2026 | 280 | 108,049 | 387.24 | | 2,094 | | 2,094 | | 3,038 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503924 | | N/A | Equity/Index | RBC- | 02/24/2025 | 02/03/2026 | 301 | 116,701 | 385.42 | | 2,850 | | 2,850 | | 3,353 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504633 | | N/A | Equity/Index | RBC- | 03/04/2025 | 02/19/2026 | 723 | 279,288 | 387.74 | | 5,589 | | 5,589 | | 7,114 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407142 | | N/A | Equity/Index | BMO- | 10/11/2024 | 10/13/2025 | 4,590 | 1,777,698 | 389.4674 | 35,021 | | | 35,021 | | 33,292 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406512 | | N/A | Equity/Index | RBC- | 09/24/2024 | 07/25/2025 | 2,435 | 951,476 | 383.57 | 29,354 | | | 29,354 | | 24,046 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501057 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/22/2025 | 324 | 123,797 | 380.36 | | 2,942 | | 2,942 | | 4,940 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410240 | | N/A | Equity/Index | NGFP- | 12/11/2024 | 11/07/2025 | 406 | 157,930 | 386.47 | 3,910 | | | 3,910 | | 3,695 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504034 | | N/A | Equity/Index | GS- | 02/25/2025 | 01/30/2026 | 308 | 119,322 | 385.32 | | 2,869 | | 2,869 | | 3,506 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508656 | | N/A | Equity/Index | UBS- | 04/28/2025 | 04/02/2026 | 419 | 162,869 | 382.82 | | 4,659 | | 4,659 | | 6,155 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411127 | | N/A | Equity/Index | BMO- | 12/24/2024 | 12/09/2025 | 1,712 | 650,748 | 387.77 | 8,457 | | | 8,457 | | 15,703 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410499 | | N/A | Equity/Index | NGFP- | 12/16/2024 | 11/03/2025 | 361 | 138,999 | 388.5 | 2,383 | | | 2,383 | | 2,780 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511752 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 05/15/2026 | 589 | 228,756 | 387.09 | | 5,081 | | 5,081 | | 6,729 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504035 | | N/A | Equity/Index | GS- | 02/25/2025 | 02/03/2026 | 321 | 124,359 | 385.42 | | 2,986 | | 2,986 | | 3,647 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512275 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 05/29/2026 | 1,193 | 466,594 | 388.76 | | 11,174 | | 11,174 | | 12,669 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410593 | | N/A | Equity/Index | BMO- | 12/17/2024 | 11/17/2025 | 651 | 250,355 | 382.83 | 5,944 | | | 5,944 | | 8,171 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510866 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 04/28/2026 | 213 | 82,631 | 388.73 | | 1,619 | | 1,619 | | 2,185 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407895 | | N/A | Equity/Index | NGFP- | 11/01/2024 | 11/03/2025 | 4,166 | 1,600,000 | 384.08 | 34,720 | | | 34,720 | | 44,736 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508771 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/16/2026 | 499 | 194,151 | 390.08 | | 3,792 | | 3,792 | | 4,743 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2409633 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/12/2025 | 480 | 186,355 | 386.45 | 3,890 | | | 3,890 | | 3,500 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411218 | | N/A | Equity/Index | JPM- | 12/26/2024 | 11/14/2025 | 2,005 | 763,003 | 385.07 | 12,106 | | | 12,106 | | 21,360 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409597 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/17/2025 | 1,295 | 502,771 | 395.26 | 6,647 | | | 6,647 | | 4,880 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509138 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/16/2026 | 524 | 203,176 | 390.08 | | 3,678 | | 3,678 | | 5,320 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511863 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/13/2026 | 156 | 60,684 | 391.5 | | 1,076 | | 1,076 | | 1,521 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509635 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/29/2026 | 266 | 103,149 | 392.97 | | 1,492 | | 1,492 | | 2,149 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511862 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/28/2026 | 209 | 81,301 | 392.61 | | 1,379 | | 1,379 | | 1,957 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501279 | | N/A | Equity/Index | NGFP- | 01/22/2025 | 11/24/2025 | 261 | 100,078 | 385.49 | | 1,810 | | 1,810 | | 2,628 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500143 | | N/A | Equity/Index | BMO- | 01/03/2025 | 12/05/2025 | 517 | 196,233 | 387.58 | | 2,445 | | 2,445 | | 4,822 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409999 | | N/A | Equity/Index | NGFP- | 12/06/2024 | 11/26/2025 | 492 | 191,039 | 391.81 | 3,468 | | | 3,468 | | 3,066 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503197 | | N/A | Equity/Index | BMO- | 02/13/2025 | 01/13/2026 | 1,295 | 501,955 | 366.93 | | 28,684 | | 28,684 | | 34,850 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501045 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 11/25/2025 | 149 | 56,931 | 388.94 | | 753 | | 753 | | 1,168 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510018 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/06/2026 | 1,058 | 409,097 | 389.36 | | 7,321 | | 7,321 | | 11,499 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409592 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/23/2025 | 456 | 177,037 | 395.08 | 2,236 | | | 2,236 | | 1,653 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506026 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/17/2026 | 135 | 52,277 | 389.89 | | 979 | | 979 | | 1,325 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510355 | | N/A | Equity/Index | NGFP- | 05/19/2025 | 04/29/2026 | 415 | 160,742 | 392.97 | | 2,327 | | 2,327 | | 3,326 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503276 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/11/2026 | 5,426 | 2,101,001 | 386.74 | | 46,989 | | 46,989 | | 58,838 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406847 | | N/A | Equity/Index | GS- | 10/04/2024 | 10/03/2025 | 9,298 | 3,600,000 | 387.18 | 80,640 | | | 80,640 | | 76,457 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511132 | | N/A | Equity/Index | UBS- | 05/28/2025 | 05/06/2026 | 341 | 132,226 | 394.23 | | 1,838 | | 1,838 | | 2,801 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508392 | | N/A | Equity/Index | RBC- | 04/24/2025 | 05/08/2026 | 794 | 307,643 | 371.96 | | 14,276 | | 11,746 | | 18,832 | | | (2,530) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501475 | | N/A | Equity/Index | GS- | 01/24/2025 | 12/10/2025 | 148 | 56,779 | 388.35 | | 880 | | 880 | | 1,284 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407834 | | N/A | Equity/Index | JPM- | 10/30/2024 | 10/09/2025 | 2,343 | 909,201 | 385.38 | 23,528 | | | 23,528 | | 23,058 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508052 | | N/A | Equity/Index | GS- | 04/21/2025 | 03/30/2026 | 170 | 65,601 | 388.22 | | 1,209 | | 1,209 | | 1,757 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501486 | | N/A | Equity/Index | GS- | 01/24/2025 | 12/24/2025 | 190 | 72,892 | 383.91 | | 1,528 | | 1,528 | | 2,255 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506653 | | N/A | Equity/Index | JPM- | 04/03/2025 | 08/15/2025 | 388 | 150,920 | 385.81 | | 2,658 | | 2,658 | | 3,312 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512274 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 05/29/2026 | 309 | 120,853 | 389.08 | | 2,843 | | 2,843 | | 3,226 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409614 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/15/2025 | 1,147 | 445,311 | 389.26 | 7,743 | | | 7,743 | | 6,727 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507912 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/10/2026 | 1,740 | 670,979 | 386.49 | | 12,859 | | 12,859 | | 20,098 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510861 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 04/01/2026 | 209 | 81,079 | 391 | | 1,312 | | 1,312 | | 1,808 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508503 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/13/2026 | 333 | 129,011 | 382.66 | | 3,490 | | 3,490 | | 4,725 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500945 | | N/A | Equity/Index | RBC- | 01/16/2025 | 12/30/2025 | 1,914 | 730,402 | 382.74 | | 14,910 | | 14,910 | | 24,184 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505051 | | N/A | Equity/Index | BMO- | 03/10/2025 | 03/04/2026 | 698 | 267,983 | 390.15 | | 4,034 | | 4,034 | | 6,283 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510875 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 04/15/2026 | 255 | 98,925 | 385.23 | | 2,347 | | 2,347 | | 3,115 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2506238 | | N/A | Equity/Index | NGFP- | 03/27/2025 | 03/20/2026 | 2,254 | 873,019 | 391.13 | | 15,066 | | 15,066 | | 18,969 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504914 | | N/A | Equity/Index | JPM- | 03/07/2025 | 02/27/2026 | 315 | 121,228 | 387.65 | | 2,241 | | 2,241 | | 3,262 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511483 | | N/A | Equity/Index | UBS- | 06/03/2025 | 05/28/2026 | 4,757 | 1,853,375 | 392.61 | | 32,681 | | 32,681 | | 44,544 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504320 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 01/14/2026 | 201 | 77,723 | 376.9 | | 2,739 | | 2,739 | | 3,701 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512558 | | N/A | Equity/Index | NGFP- | 06/18/2025 | 06/12/2026 | 3,234 | 1,263,750 | 391.73 | | 25,419 | | 25,419 | | 29,706 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503631 | | N/A | Equity/Index | NGFP- | 02/20/2025 | 01/23/2026 | 491 | 190,596 | 383.38 | | 5,232 | | 5,232 | | 6,097 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507918 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/02/2026 | 8,297 | 3,199,489 | 382.82 | | 74,341 | | 74,341 | | 115,879 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406636 | | N/A | Equity/Index | RBC- | 09/27/2024 | 09/26/2025 | 13,218 | 5,160,000 | 390.37 | 115,584 | | | 115,584 | | 80,893 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409308 | | N/A | Equity/Index | NGFP- | 11/27/2024 | 10/28/2025 | 1,741 | 672,130 | 386.9 | 13,656 | | | 13,656 | | 15,023 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503274 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/10/2026 | 2,297 | 889,421 | 387.21 | | 19,341 | | 19,341 | | 24,203 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408716 | | N/A | Equity/Index | JPM- | 11/19/2024 | 10/16/2025 | 1,997 | 765,350 | 392.4 | 8,952 | | | 8,952 | | 10,712 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511276 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 05/08/2026 | 490 | 190,492 | 387.31 | | 4,301 | | 4,301 | | 5,492 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506791 | | N/A | Equity/Index | NGFP- | 04/04/2025 | 03/27/2026 | 3,893 | 1,490,318 | 387.32 | | 23,440 | | 23,440 | | 41,556 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505310 | | N/A | Equity/Index | GS- | 03/13/2025 | 03/13/2026 | 2,008 | 771,755 | 368.48 | | 36,489 | | 36,489 | | 52,920 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510041 | | N/A | Equity/Index | UBS- | 05/14/2025 | 05/06/2026 | 318 | 122,579 | 394.23 | | 1,469 | | 1,469 | | 2,612 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508396 | | N/A | Equity/Index | RBC- | 04/24/2025 | 04/21/2026 | 1,762 | 682,705 | 370.13 | | 33,830 | | 33,830 | | 44,337 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509474 | | N/A | Equity/Index | BMO- | 05/08/2025 | 04/28/2026 | 4,716 | 1,826,130 | 388.71 | | 30,984 | | 30,984 | | 49,080 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512394 | | N/A | Equity/Index | UBS- | 06/16/2025 | 04/27/2026 | 172 | 67,223 | 391.29 | | 1,307 | | 1,307 | | 1,656 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502481 | | N/A | Equity/Index | JPM- | 02/05/2025 | 01/22/2026 | 270 | 104,528 | 389.96 | | 1,913 | | 1,913 | | 2,277 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501832 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/23/2026 | 624 | 239,267 | 388.82 | | 3,625 | | 3,625 | | 5,789 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411039 | | N/A | Equity/Index | BMO- | 12/23/2024 | 11/14/2025 | 581 | 220,304 | 381.66 | 3,753 | | | 3,753 | | 7,810 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405680 | | N/A | Equity/Index | JPM- | 08/27/2024 | 08/22/2025 | 3,872 | 1,491,843 | 385.09 | 33,276 | | | 33,276 | | 35,907 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511749 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 06/01/2026 | 6,118 | 2,376,109 | 388.76 | | 48,944 | | 48,944 | | 65,199 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501616 | | N/A | Equity/Index | BMO- | 01/27/2025 | 12/30/2025 | 472 | 180,719 | 378.95 | | 4,512 | | 4,512 | | 7,590 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501485 | | N/A | Equity/Index | GS- | 01/24/2025 | 01/16/2026 | 3,433 | 1,317,036 | 385.43 | | 26,088 | | 26,088 | | 38,183 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513262 | | N/A | Equity/Index | UBS- | 06/27/2025 | 02/10/2026 | 267 | 104,779 | 387.21 | | 2,545 | | 2,545 | | 2,672 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409302 | | N/A | Equity/Index | NGFP- | 11/27/2024 | 11/07/2025 | 1,752 | 676,377 | 391.85 | 10,286 | | | 10,286 | | 10,231 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511746 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 06/01/2026 | 257 | 99,814 | 393.31 | | 1,552 | | 1,552 | | 2,124 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510253 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/08/2026 | 703 | 272,033 | 384.49 | | 6,601 | | 6,601 | | 9,841 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410502 | | N/A | Equity/Index | NGFP- | 12/16/2024 | 11/17/2025 | 1,309 | 504,017 | 384.52 | 11,256 | | | 11,256 | | 13,929 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506110 | | N/A | Equity/Index | JPM- | 03/25/2025 | 03/20/2026 | 5,511 | 2,138,544 | 391.13 | | 38,943 | | 38,943 | | 47,443 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507922 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/10/2026 | 6,377 | 2,459,099 | 382.66 | | 58,094 | | 58,094 | | 90,210 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409304 | | N/A | Equity/Index | NGFP- | 11/27/2024 | 10/30/2025 | 3,250 | 1,254,695 | 388.05 | 23,865 | | | 23,865 | | 25,702 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2511615 | | N/A | Equity/Index | UBS | 06/05/2025 | 11/24/2025 | 397 | 154,814 | 385.49 | | 3,271 | | 3,271 | | 4,028 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507916 | | N/A | Equity/Index | BMO | 04/17/2025 | 04/10/2026 | 1,143 | 440,764 | 383.43 | | 9,853 | | 9,853 | | 15,549 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407706 | | N/A | Equity/Index | BOA | 10/28/2024 | 09/26/2025 | 3,450 | 1,334,805 | 394.27 | 18,535 | | | 18,535 | | 15,015 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502106 | | N/A | Equity/Index | GS | 01/31/2025 | 11/24/2025 | 296 | 113,714 | 385.49 | | 2,098 | | 2,098 | | 3,051 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501282 | | N/A | Equity/Index | NGFP | 01/22/2025 | 12/31/2025 | 274 | 105,063 | 379.47 | | 2,842 | | 2,842 | | 4,410 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409630 | | N/A | Equity/Index | NGFP | 12/04/2024 | 10/07/2025 | 1,243 | 482,582 | 389.62 | 9,068 | | | 9,068 | | 8,013 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504027 | | N/A | Equity/Index | GS | 02/25/2025 | 02/04/2026 | 266 | 103,051 | 389.43 | | 1,970 | | 1,970 | | 2,365 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509349 | | N/A | Equity/Index | BMO | 05/07/2025 | 04/30/2026 | 257 | 100,091 | 393.74 | | 1,601 | | 1,601 | | 1,993 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507211 | | N/A | Equity/Index | RBC | 04/10/2025 | 05/15/2026 | 805 | 307,615 | 375.74 | | 9,765 | | 7,782 | | 16,611 | | | (1,982) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407709 | | N/A | Equity/Index | BOA | 10/28/2024 | 09/23/2025 | 1,175 | 454,608 | 392.16 | 7,166 | | | 7,166 | | 6,254 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405679 | | N/A | Equity/Index | JPM | 08/27/2024 | 08/15/2025 | 3,670 | 1,414,014 | 390.46 | 22,500 | | | 22,500 | | 18,332 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501201 | | N/A | Equity/Index | GS | 01/21/2025 | 12/23/2025 | 262 | 100,367 | 379.35 | | 2,658 | | 2,658 | | 4,019 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505556 | | N/A | Equity/Index | RBC | 03/17/2025 | 02/09/2026 | 130 | 50,184 | 385.75 | | 1,070 | | 1,070 | | 1,428 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410005 | | N/A | Equity/Index | NGFP | 12/06/2024 | 11/21/2025 | 351 | 136,290 | 390.62 | 2,634 | | | 2,634 | | 2,381 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510131 | | N/A | Equity/Index | UBS | 05/15/2025 | 04/01/2026 | 659 | 255,092 | 373.78 | | 10,392 | | 10,392 | | 14,385 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508507 | | N/A | Equity/Index | BMO | 04/25/2025 | 04/08/2026 | 695 | 269,257 | 378.77 | | 8,917 | | 8,917 | | 11,844 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407828 | | N/A | Equity/Index | JPM | 10/30/2024 | 10/13/2025 | 1,711 | 663,954 | 391.13 | 12,456 | | | 12,456 | | 10,251 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504032 | | N/A | Equity/Index | GS | 02/25/2025 | 01/30/2026 | 372 | 144,117 | 385.43 | | 3,444 | | 3,444 | | 4,207 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512675 | | N/A | Equity/Index | BMO | 06/20/2025 | 06/12/2026 | 1,831 | 715,244 | 392.61 | | 13,183 | | 13,183 | | 16,094 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508056 | | N/A | Equity/Index | GS | 04/21/2025 | 03/16/2026 | 142 | 54,796 | 385.53 | | 1,162 | | 1,162 | | 1,678 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505126 | | N/A | Equity/Index | BMO | 03/11/2025 | 03/04/2026 | 273 | 104,562 | 386.3 | | 1,881 | | 1,881 | | 3,106 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500141 | | N/A | Equity/Index | BMO | 01/03/2025 | 12/15/2025 | 1,351 | 512,786 | 388.72 | | 6,066 | | 6,066 | | 11,813 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505652 | | N/A | Equity/Index | GS | 03/18/2025 | 03/12/2026 | 846 | 327,030 | 387.45 | | 6,791 | | 6,791 | | 8,943 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404250 | | N/A | Equity/Index | BOA | 07/10/2024 | 07/10/2025 | 3,616 | 1,375,000 | 382.73169000000001 | 26,414 | | | 26,414 | | 39,596 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509636 | | N/A | Equity/Index | BMO | 05/09/2025 | 04/30/2026 | 2,553 | 990,002 | 389.02 | | 18,586 | | 18,586 | | 28,044 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405353 | | N/A | Equity/Index | BOA | 08/16/2024 | 08/15/2025 | 15,637 | 6,000,000 | 385.61849999999998 | 119,400 | | | 119,400 | | 139,260 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511556 | | N/A | Equity/Index | UBS | 06/04/2025 | 05/29/2026 | 1,518 | 593,842 | 393.62 | | 10,914 | | 10,914 | | 13,440 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500563 | | N/A | Equity/Index | NGFP | 01/10/2025 | 12/12/2025 | 10,909 | 4,116,511 | 384.87 | | 53,858 | | 53,858 | | 117,593 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505047 | | N/A | Equity/Index | BMO | 03/10/2025 | 11/25/2025 | 198 | 76,018 | 390.29 | | 905 | | 905 | | 1,475 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512673 | | N/A | Equity/Index | BMO | 06/20/2025 | 06/15/2026 | 982 | 383,599 | 395.41 | | 6,000 | | 6,000 | | 7,354 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511866 | | N/A | Equity/Index | UBS | 06/09/2025 | 04/28/2026 | 186 | 72,354 | 389.49 | | 1,419 | | 1,419 | | 1,986 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503188 | | N/A | Equity/Index | BMO | 02/13/2025 | 01/21/2026 | 463 | 179,463 | 383.08 | | 4,912 | | 4,912 | | 6,089 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406637 | | N/A | Equity/Index | RBC | 09/27/2024 | 09/29/2025 | 3,791 | 1,480,000 | 390.37 | 33,300 | | | 33,300 | | 23,372 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2511976 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/04/2026 | 977 | 380,239 | 397.07 | | 4,895 | | 4,895 | | 6,501 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504910 | | N/A | Equity/Index | JPM- | 03/07/2025 | 03/02/2026 | 2,559 | 984,831 | 390.55 | | 15,224 | | 15,224 | | 22,143 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510017 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/07/2026 | 1,660 | 641,872 | 389.46 | | 11,421 | | 11,421 | | 17,967 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500937 | | N/A | Equity/Index | RBC- | 01/16/2025 | 12/09/2025 | 2,012 | 767,799 | 388.39 | | 10,583 | | 10,583 | | 17,224 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405739 | | N/A | Equity/Index | JPM- | 08/29/2024 | 08/29/2025 | 9,251 | 3,560,000 | 386.74 | 70,488 | | | 70,488 | | 74,524 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500648 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/26/2025 | 397 | 149,407 | 382.92 | | 1,993 | | 1,993 | | 5,135 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501046 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/05/2025 | 311 | 118,830 | 388.38 | | 1,670 | | 1,670 | | 2,599 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503277 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/06/2026 | 10,400 | 4,026,984 | 385.75 | | 94,640 | | 94,640 | | 118,805 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405257 | | N/A | Equity/Index | BNP- | 08/13/2024 | 08/13/2025 | 4,504 | 1,722,579 | 384.905730000001 | 33,246 | | | 33,246 | | 42,474 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502294 | | N/A | Equity/Index | UBS- | 02/03/2025 | 02/20/2026 | 2,394 | 919,942 | 362.67 | | 54,344 | | 33,377 | | 75,776 | | | (20,967) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404344 | | N/A | Equity/Index | BOA- | 07/12/2024 | 07/11/2025 | 13,361 | 5,100,000 | 383.608499999999 | 100,980 | | | 100,980 | | 135,048 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506407 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/20/2026 | 3,949 | 1,533,081 | 387.26 | | 35,047 | | 35,047 | | 41,935 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500150 | | N/A | Equity/Index | BMO- | 01/03/2025 | 12/15/2025 | 4,083 | 1,549,743 | 384.87 | | 23,967 | | 23,967 | | 46,288 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409627 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/28/2025 | 3,470 | 1,347,193 | 390.77 | 24,436 | | | 24,436 | | 21,603 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509018 | | N/A | Equity/Index | NGFP- | 05/02/2025 | 04/09/2026 | 316 | 122,279 | 384.97 | | 2,835 | | 2,835 | | 3,890 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507754 | | N/A | Equity/Index | GS- | 04/16/2025 | 04/06/2026 | 2,813 | 1,086,437 | 386.65 | | 22,752 | | 22,752 | | 31,973 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503191 | | N/A | Equity/Index | BMO- | 02/13/2025 | 01/15/2026 | 264 | 102,329 | 380.53 | | 3,192 | | 3,192 | | 3,971 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512263 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/03/2026 | 379 | 148,231 | 394.48 | | 2,551 | | 2,551 | | 2,932 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505912 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/12/2026 | 310 | 120,051 | 384.98 | | 2,855 | | 2,855 | | 3,827 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500564 | | N/A | Equity/Index | NGFP- | 01/10/2025 | 12/16/2025 | 1,670 | 630,175 | 385.04 | | 8,221 | | 8,221 | | 17,910 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407910 | | N/A | Equity/Index | NGFP- | 11/01/2024 | 10/15/2025 | 10,000 | 3,840,800 | 383.85 | 82,350 | | | 82,350 | | 106,021 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405172 | | N/A | Equity/Index | BNP- | 08/09/2024 | 08/11/2025 | 5,001 | 1,900,000 | 381.819599999998 | 37,620 | | | 37,620 | | 60,871 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406143 | | N/A | Equity/Index | JPM- | 09/12/2024 | 09/12/2025 | 7,524 | 2,913,965 | 389.79 | 56,239 | | | 56,239 | | 46,249 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509641 | | N/A | Equity/Index | BMO- | 05/09/2025 | 05/01/2026 | 8,329 | 3,229,820 | 386.96 | | 69,047 | | 69,047 | | 95,818 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505050 | | N/A | Equity/Index | BMO- | 03/10/2025 | 03/04/2026 | 291 | 111,724 | 390.73 | | 1,618 | | 1,618 | | 2,523 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501908 | | N/A | Equity/Index | NGFP- | 01/30/2025 | 12/31/2025 | 444 | 171,131 | 378.79 | | 5,243 | | 5,243 | | 7,397 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409693 | | N/A | Equity/Index | BMO- | 12/05/2024 | 11/04/2025 | 645 | 249,815 | 386.12 | 5,618 | | | 5,618 | | 6,380 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501042 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/11/2025 | 260 | 99,343 | 394.61 | | 909 | | 909 | | 1,336 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501062 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/30/2025 | 1,951 | 745,458 | 378.95 | | 19,334 | | 19,334 | | 32,219 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410407 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/19/2025 | 647 | 249,011 | 388.68 | 3,876 | | | 3,876 | | 5,432 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510574 | | N/A | Equity/Index | RBC- | 05/21/2025 | 05/14/2026 | 2,979 | 1,151,264 | 385.47 | | 25,470 | | 25,470 | | 39,983 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502533 | | N/A | Equity/Index | BMO- | 02/06/2025 | 01/06/2026 | 303 | 117,185 | 379.59 | | 3,530 | | 3,530 | | 4,746 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504555 | | N/A | Equity/Index | JPM- | 03/03/2025 | 02/25/2026 | 3,065 | 1,186,278 | 387.41 | | 25,531 | | 25,531 | | 32,099 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502656 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/22/2026 | 259 | 99,909 | 389.83 | | 1,582 | | 1,582 | | 2,242 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2410900 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/21/2025 | 1,672 | 635,009 | 385.05 | 9,933 | | | 9,933 | | 17,262 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507662 | | N/A | Equity/Index | GS- | 04/15/2025 | 04/09/2026 | 260 | 100,014 | 386.87 | | 1,903 | | 1,903 | | 2,933 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407711 | | N/A | Equity/Index | BOA- | 10/28/2024 | 09/19/2025 | 706 | 273,151 | 391.08 | 4,583 | | | 4,583 | | 4,149 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506239 | | N/A | Equity/Index | NGFP- | 03/27/2025 | 03/23/2026 | 3,762 | 1,457,098 | 391.13 | | 25,273 | | 25,273 | | 31,822 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408332 | | N/A | Equity/Index | NGFP- | 11/08/2024 | 12/02/2025 | 488 | 188,675 | 363.86 | 11,579 | | | 4,632 | | 14,731 | | | (5,444) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512391 | | N/A | Equity/Index | UBS- | 06/16/2025 | 04/28/2026 | 147 | 57,452 | 392.6 | | 1,032 | | 1,032 | | 1,313 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507581 | | N/A | Equity/Index | JPM- | 04/14/2025 | 04/02/2026 | 1,413 | 542,620 | 388.97 | | 8,606 | | 8,606 | | 14,150 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510250 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/08/2026 | 1,333 | 515,818 | 387.37 | | 10,611 | | 10,611 | | 16,146 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506028 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/18/2026 | 2,604 | 1,008,373 | 386.56 | | 22,889 | | 22,889 | | 30,996 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507449 | | N/A | Equity/Index | JPM- | 04/11/2025 | 03/27/2026 | 656 | 251,025 | 387.32 | | 4,000 | | 4,000 | | 7,180 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505396 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 03/05/2026 | 353 | 136,092 | 390.45 | | 2,199 | | 2,199 | | 3,026 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504213 | | N/A | Equity/Index | NGFP- | 02/27/2025 | 02/25/2026 | 685 | 264,232 | 391.28 | | 4,156 | | 4,156 | | 5,487 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411318 | | N/A | Equity/Index | UBS- | 12/27/2024 | 11/26/2025 | 631 | 239,231 | 386.4 | 3,205 | | | 3,205 | | 6,021 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501050 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 11/24/2025 | 280 | 106,985 | 385.49 | | 1,782 | | 1,782 | | 2,819 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404560 | | N/A | Equity/Index | BMO- | 07/18/2024 | 07/15/2025 | 784 | 298,908 | 387 | 4,539 | | | 4,539 | | 5,418 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511982 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/05/2026 | 1,438 | 559,655 | 394.21 | | 8,729 | | 8,729 | | 11,437 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408334 | | N/A | Equity/Index | NGFP- | 11/08/2024 | 12/12/2025 | 885 | 342,168 | 363.61 | 21,210 | | | 8,806 | | 26,965 | | | (9,719) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507139 | | N/A | Equity/Index | BMO- | 04/09/2025 | 04/02/2026 | 3,129 | 1,192,650 | 391.46 | | 13,017 | | 13,017 | | 26,718 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407042 | | N/A | Equity/Index | GS- | 10/08/2024 | 10/08/2025 | 4,928 | 1,900,000 | 387.8449 | 37,620 | | | 37,620 | | 38,715 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511865 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/14/2026 | 244 | 94,916 | 390.29 | | 1,818 | | 1,818 | | 2,548 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511980 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/02/2026 | 983 | 382,574 | 394.54 | | 5,819 | | 5,819 | | 7,621 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506181 | | N/A | Equity/Index | BMO- | 03/26/2025 | 03/20/2026 | 2,251 | 870,664 | 391.13 | | 14,114 | | 14,114 | | 19,394 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503055 | | N/A | Equity/Index | NGFP- | 02/12/2025 | 02/11/2026 | 459 | 176,848 | 391.96 | | 2,614 | | 2,614 | | 3,418 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500853 | | N/A | Equity/Index | NGFP- | 01/15/2025 | 12/05/2025 | 316 | 120,247 | 389.26 | | 1,391 | | 1,391 | | 2,473 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512475 | | N/A | Equity/Index | BOA- | 06/17/2025 | 06/11/2026 | 2,214 | 865,364 | 394.78 | | 14,596 | | 14,596 | | 18,017 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506647 | | N/A | Equity/Index | JPM- | 04/03/2025 | 09/19/2025 | 153 | 59,512 | 391.96 | | 678 | | 678 | | 764 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409620 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/03/2025 | 2,200 | 854,128 | 391.05 | 14,535 | | | 14,535 | | 12,134 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502482 | | N/A | Equity/Index | JPM- | 02/05/2025 | 01/30/2026 | 1,019 | 394,496 | 389.36 | | 7,592 | | 7,592 | | 9,085 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508290 | | N/A | Equity/Index | NGFP- | 04/23/2025 | 04/20/2026 | 3,358 | 1,292,696 | 385.62 | | 26,965 | | 26,965 | | 40,393 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506645 | | N/A | Equity/Index | JPM- | 04/03/2025 | 07/16/2025 | 254 | 98,798 | 391.64 | | 827 | | 827 | | 778 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407713 | | N/A | Equity/Index | BOA- | 10/28/2024 | 09/26/2025 | 1,240 | 479,756 | 390.62 | 8,392 | | | 8,392 | | 7,821 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508167 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/16/2026 | 469 | 181,311 | 390.08 | | 3,166 | | 3,166 | | 4,475 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404130 | | N/A | Equity/Index | RBC- | 07/05/2024 | 07/03/2025 | 18,698 | 7,100,000 | 382.11 | 135,468 | | | 135,468 | | 206,036 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410058 | | N/A | Equity/Index | NGFP- | 12/09/2024 | 11/05/2025 | 7,301 | 2,831,109 | 385.44 | 69,922 | | | 69,922 | | 71,434 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2505304 | | N/A | Equity/Index | GS- | 03/13/2025 | 03/02/2026 | 714 | 274,419 | 386.68 | | 5,174 | | 5,174 | | 7,783 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511755 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 05/22/2026 | 944 | 366,631 | 386.78 | | 8,364 | | 8,364 | | 11,970 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405997 | | N/A | Equity/Index | BOA- | 09/06/2024 | 09/08/2025 | 4,172 | 1,600,000 | 385.42755 | 32,000 | | | 32,000 | | 39,565 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505053 | | N/A | Equity/Index | BMO- | 03/10/2025 | 02/20/2026 | 172 | 66,036 | 387.61 | | 1,137 | | 1,137 | | 1,790 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508165 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/16/2026 | 1,833 | 708,619 | 391.05 | | 11,634 | | 11,634 | | 16,501 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501907 | | N/A | Equity/Index | NGFP- | 01/30/2025 | 01/13/2026 | 1,445 | 556,946 | 380.1 | | 16,154 | | 16,154 | | 22,750 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411315 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/08/2025 | 2,483 | 941,380 | 388.29 | 11,397 | | | 11,397 | | 20,977 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507917 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/13/2026 | 586 | 225,973 | 383.43 | | 5,139 | | 5,139 | | 7,999 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509783 | | N/A | Equity/Index | BMO- | 05/12/2025 | 04/24/2026 | 296 | 114,377 | 391.29 | | 1,563 | | 1,563 | | 2,642 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512678 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/15/2026 | 2,875 | 1,123,061 | 391.11 | | 22,828 | | 22,828 | | 27,701 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407597 | | N/A | Equity/Index | GS- | 10/25/2024 | 10/27/2025 | 4,906 | 1,900,000 | 387.29 | 42,750 | | | 42,750 | | 42,136 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511270 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 05/26/2026 | 2,897 | 1,126,238 | 392.79 | | 18,764 | | 18,764 | | 24,469 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511137 | | N/A | Equity/Index | UBS- | 05/28/2025 | 05/04/2026 | 290 | 112,450 | 386.96 | | 2,451 | | 2,451 | | 3,572 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410691 | | N/A | Equity/Index | NGFP- | 12/18/2024 | 11/14/2025 | 1,652 | 627,380 | 383.2 | 10,631 | | | 10,631 | | 19,108 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510245 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/08/2026 | 1,360 | 526,266 | 392.06 | | 8,119 | | 8,119 | | 12,742 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406091 | | N/A | Equity/Index | JPM- | 09/10/2024 | 08/11/2025 | 1,280 | 493,542 | 382.54 | 12,577 | | | 12,577 | | 14,578 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504304 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/10/2026 | 382 | 147,712 | 387.21 | | 3,090 | | 3,090 | | 3,870 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508502 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/14/2026 | 280 | 108,478 | 384.02 | | 2,727 | | 2,727 | | 3,713 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409599 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/29/2025 | 172 | 66,777 | 392.12 | 980 | | | 980 | | 763 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507450 | | N/A | Equity/Index | JPM- | 04/11/2025 | 03/26/2026 | 840 | 321,434 | 386.79 | | 5,286 | | 5,286 | | 9,462 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409628 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/04/2025 | 373 | 144,814 | 386.66 | 2,940 | | | 2,940 | | 2,844 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509139 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/02/2026 | 571 | 221,400 | 387.61 | | 4,562 | | 4,562 | | 6,534 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409637 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/08/2025 | 1,717 | 666,608 | 387.35 | 13,751 | | | 13,751 | | 12,488 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501198 | | N/A | Equity/Index | GS- | 01/21/2025 | 01/09/2026 | 870 | 333,280 | 381.12 | | 8,172 | | 8,172 | | 12,293 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405171 | | N/A | Equity/Index | BNP- | 08/09/2024 | 08/08/2025 | 12,371 | 4,700,000 | 381.81959999998 | 93,060 | | | 93,060 | | 150,970 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500657 | | N/A | Equity/Index | NGFP- | 01/15/2025 | 12/09/2025 | 288 | 109,593 | 387.77 | | 1,424 | | 1,424 | | 2,537 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405785 | | N/A | Equity/Index | GS- | 08/29/2024 | 08/27/2025 | 1,840 | 708,069 | 385.29 | 15,425 | | | 15,425 | | 16,380 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501199 | | N/A | Equity/Index | GS- | 01/21/2025 | 01/12/2026 | 1,355 | 519,073 | 381.12 | | 12,758 | | 12,758 | | 19,178 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512963 | | N/A | Equity/Index | JPM- | 06/24/2025 | 05/22/2026 | 250 | 98,048 | 391.61 | | 2,095 | | 2,095 | | 2,292 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405268 | | N/A | Equity/Index | BOA- | 08/13/2024 | 08/07/2025 | 2,946 | 1,126,609 | 379.37 | 29,347 | | | 29,347 | | 42,436 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509352 | | N/A | Equity/Index | BMO- | 05/07/2025 | 04/23/2026 | 257 | 100,091 | 389.51 | | 2,064 | | 2,064 | | 2,548 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410244 | | N/A | Equity/Index | NGFP- | 12/11/2024 | 11/04/2025 | 613 | 238,451 | 384.5 | 6,549 | | | 6,549 | | 6,403 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513255 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/03/2026 | 255 | 100,070 | 394.34 | | 1,849 | | 1,849 | | 2,184 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510870 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/15/2026 | 12,441 | 4,826,362 | 386.96 | | 107,528 | | 107,528 | | 143,100 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2510860 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 02/06/2026 | 419 | 162,547 | 389.61 | | 2,600 | | 2,600 | | 3,622 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502123 | | N/A | Equity/Index | GS- | 01/31/2025 | 01/09/2026 | 430 | 165,193 | 378.48 | | 4,845 | | 4,845 | | 6,969 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501194 | | N/A | Equity/Index | GS- | 01/21/2025 | 01/06/2026 | 1,857 | 711,380 | 383.39 | | 15,280 | | 15,280 | | 23,022 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510869 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/15/2026 | 453 | 175,737 | 387.09 | | 3,885 | | 3,885 | | 5,175 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408887 | | N/A | Equity/Index | BMO- | 11/21/2024 | 10/21/2025 | 260 | 99,863 | 389.92 | 1,396 | | | 1,396 | | 1,848 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501203 | | N/A | Equity/Index | GS- | 01/21/2025 | 01/05/2026 | 2,689 | 1,030,102 | 379.56 | | 27,315 | | 27,315 | | 41,114 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504299 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/17/2026 | 236 | 91,256 | 391.08 | | 1,529 | | 1,529 | | 1,888 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512485 | | N/A | Equity/Index | BOA- | 06/17/2025 | 06/10/2026 | 5,062 | 1,978,533 | 389.19 | | 46,144 | | 46,144 | | 55,475 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410883 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/28/2025 | 797 | 302,693 | 391.32 | 3,127 | | | 3,127 | | 5,204 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504161 | | N/A | Equity/Index | NGFP- | 02/26/2025 | 02/20/2026 | 1,879 | 729,541 | 388.18 | | 16,050 | | 16,050 | | 18,192 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501394 | | N/A | Equity/Index | BMO- | 01/23/2025 | 12/16/2025 | 475 | 182,106 | 365.55 | | 9,139 | | 9,139 | | 13,334 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511268 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 05/20/2026 | 248 | 96,412 | 392.85 | | 1,584 | | 1,584 | | 2,069 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407127 | | N/A | Equity/Index | BOA- | 10/10/2024 | 09/04/2025 | 1,090 | 420,097 | 390.49 | 6,564 | | | 6,564 | | 6,365 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508506 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/07/2026 | 2,415 | 935,619 | 378.82 | | 30,815 | | 30,815 | | 41,080 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409617 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/03/2025 | 1,999 | 776,092 | 391.25 | 13,035 | | | 13,035 | | 10,802 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409159 | | N/A | Equity/Index | NGFP- | 11/25/2024 | 10/16/2025 | 391 | 150,570 | 389.37 | 2,439 | | | 2,439 | | 2,657 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510019 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/05/2026 | 2,174 | 840,621 | 387.74 | | 16,566 | | 16,566 | | 25,737 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410003 | | N/A | Equity/Index | NGFP- | 12/06/2024 | 11/10/2025 | 455 | 176,672 | 390.19 | 3,441 | | | 3,441 | | 3,102 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404971 | | N/A | Equity/Index | BNP- | 08/02/2024 | 08/04/2025 | 2,097 | 800,000 | 383.41755000000 001 | 15,840 | | | 15,840 | | 22,264 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507909 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/02/2026 | 320 | 123,398 | 386.65 | | 2,314 | | 2,314 | | 3,637 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512555 | | N/A | Equity/Index | NGFP- | 06/18/2025 | 06/12/2026 | 960 | 375,139 | 396.43 | | 5,652 | | 5,652 | | 7,385 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511870 | | N/A | Equity/Index | UBS- | 06/09/2025 | 04/13/2026 | 132 | 51,348 | 382.86 | | 1,452 | | 1,452 | | 1,954 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500384 | | N/A | Equity/Index | BMO- | 01/07/2025 | 12/08/2025 | 337 | 127,588 | 388.29 | | 1,358 | | 1,358 | | 3,002 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501065 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/19/2025 | 5,238 | 2,001,387 | 377.84 | | 54,433 | | 54,433 | | 90,716 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502115 | | N/A | Equity/Index | GS- | 01/31/2025 | 01/26/2026 | 6,369 | 2,446,779 | 383.64 | | 55,289 | | 55,289 | | 79,415 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502292 | | N/A | Equity/Index | UBS- | 02/03/2025 | 02/26/2026 | 1,395 | 536,057 | 363.64 | | 30,648 | | 19,007 | | 42,911 | | | (11,642) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512845 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/09/2026 | 337 | 132,168 | 393.28 | | 2,614 | | 2,614 | | 2,823 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504543 | | N/A | Equity/Index | JPM- | 03/03/2025 | 02/19/2026 | 199 | 77,021 | 391.62 | | 1,272 | | 1,272 | | 1,575 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503057 | | N/A | Equity/Index | NGFP- | 02/12/2025 | 02/06/2026 | 848 | 326,726 | 390.96 | | 5,095 | | 5,095 | | 6,696 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500939 | | N/A | Equity/Index | RBC- | 01/16/2025 | 01/02/2026 | 313 | 119,444 | 384.68 | | 2,178 | | 2,178 | | 3,533 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510873 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/12/2026 | 384 | 148,969 | 386.41 | | 3,413 | | 3,413 | | 4,532 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508057 | | N/A | Equity/Index | GS- | 04/21/2025 | 04/09/2026 | 289 | 111,522 | 384.97 | | 2,527 | | 2,527 | | 3,606 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500858 | | N/A | Equity/Index | NGFP- | 01/15/2025 | 12/16/2025 | 408 | 155,256 | 385.12 | | 2,448 | | 2,448 | | 4,353 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404048 | | N/A | Equity/Index | JPM- | 07/01/2024 | 07/01/2025 | 9,336 | 3,500,000 | 377.08 | 67,900 | | | 67,900 | | 155,363 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2509005 | | N/A | Equity/Index | NGFP- | 05/02/2025 | 04/24/2026 | 258 | 99,836 | 392.19 | | 1,519 | | 1,519 | | 2,151 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410415 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/26/2025 | 1,833 | 705,467 | 386.06 | 13,198 | | | 13,198 | | 18,793 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512960 | | N/A | Equity/Index | JPM- | 06/24/2025 | 06/18/2026 | 384 | 150,601 | 395.09 | | 2,711 | | 2,711 | | 2,977 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503266 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/05/2026 | 619 | 239,683 | 391.01 | | 4,098 | | 4,098 | | 5,047 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504210 | | N/A | Equity/Index | NGFP- | 02/27/2025 | 02/26/2026 | 3,155 | 1,217,010 | 392.14 | | 18,160 | | 18,160 | | 23,907 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503541 | | N/A | Equity/Index | GS- | 02/19/2025 | 02/13/2026 | 1,723 | 668,076 | 391.49 | | 11,735 | | 11,735 | | 13,604 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501283 | | N/A | Equity/Index | NGFP- | 01/22/2025 | 01/02/2026 | 306 | 117,333 | 379.36 | | 3,198 | | 3,198 | | 4,960 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410501 | | N/A | Equity/Index | NGFP- | 12/16/2024 | 11/14/2025 | 2,785 | 1,072,336 | 384.52 | 23,842 | | | 23,842 | | 29,495 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409602 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/16/2025 | 1,974 | 766,386 | 392.87 | 11,131 | | | 11,131 | | 8,140 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505049 | | N/A | Equity/Index | BMO- | 03/10/2025 | 03/03/2026 | 1,469 | 563,993 | 390.91 | | 8,050 | | 8,050 | | 12,581 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409612 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/17/2025 | 1,873 | 727,174 | 393.31 | 10,970 | | | 10,970 | | 8,716 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407472 | | N/A | Equity/Index | MS- | 10/22/2024 | 10/30/2025 | 3,016 | 1,171,867 | 347.94 | 120,747 | | | 39,275 | | 137,084 | | | (58,750) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405558 | | N/A | Equity/Index | BOA- | 08/23/2024 | 08/25/2025 | 6,744 | 2,600,000 | 387.42750000000001 | 52,156 | | | 52,156 | | 51,799 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508654 | | N/A | Equity/Index | UBS- | 04/28/2025 | 04/15/2026 | 5,186 | 2,015,850 | 384.67 | | 52,949 | | 52,949 | | 70,350 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502110 | | N/A | Equity/Index | GS- | 01/31/2025 | 01/26/2026 | 373 | 143,295 | 384.79 | | 3,034 | | 3,034 | | 4,354 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500474 | | N/A | Equity/Index | NGFP- | 01/08/2025 | 12/17/2025 | 685 | 259,478 | 388.42 | | 2,988 | | 2,988 | | 5,849 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505307 | | N/A | Equity/Index | GS- | 03/13/2025 | 03/26/2026 | 680 | 261,351 | 370.95 | | 11,215 | | 7,973 | | 16,479 | | | (3,243) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407072 | | N/A | Equity/Index | BMO- | 10/08/2024 | 09/11/2025 | 2,271 | 875,629 | 386.02 | 17,827 | | | 17,827 | | 20,742 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404970 | | N/A | Equity/Index | BNP- | 08/02/2024 | 08/01/2025 | 12,057 | 4,600,000 | 383.41755000000001 | 91,080 | | | 91,080 | | 128,279 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510619 | | N/A | Equity/Index | NGFP- | 05/22/2025 | 05/15/2026 | 848 | 327,989 | 387.15 | | 6,798 | | 6,798 | | 9,657 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506409 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/13/2026 | 330 | 128,113 | 386.09 | | 3,099 | | 3,099 | | 3,713 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506784 | | N/A | Equity/Index | NGFP- | 04/04/2025 | 03/27/2026 | 3,926 | 1,502,951 | 392.1 | | 16,956 | | 16,956 | | 31,439 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508391 | | N/A | Equity/Index | RBC- | 04/24/2025 | 05/28/2026 | 926 | 358,788 | 373.03 | | 16,085 | | 13,377 | | 21,291 | | | (2,708) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404620 | | N/A | Equity/Index | BMO- | 07/22/2024 | 07/22/2025 | 3,953 | 1,500,000 | 382.23009999999999 | 28,050 | | | 28,050 | | 45,689 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407831 | | N/A | Equity/Index | JPM- | 10/30/2024 | 10/13/2025 | 952 | 369,424 | 389.78 | 7,507 | | | 7,507 | | 6,486 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409635 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/06/2025 | 1,400 | 543,536 | 386.12 | 11,474 | | | 11,474 | | 10,379 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508170 | | N/A | Equity/Index | JPM- | 04/22/2025 | 03/27/2026 | 932 | 360,302 | 387.47 | | 7,173 | | 7,173 | | 10,114 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404561 | | N/A | Equity/Index | BMO- | 07/18/2024 | 07/16/2025 | 3,136 | 1,195,631 | 389.33 | 15,555 | | | 15,555 | | 15,460 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503414 | | N/A | Equity/Index | JPM- | 02/18/2025 | 01/30/2026 | 552 | 213,994 | 385.43 | | 5,238 | | 5,238 | | 6,315 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508848 | | N/A | Equity/Index | BMO- | 04/30/2025 | 04/23/2026 | 666 | 259,087 | 389.77 | | 5,135 | | 5,135 | | 6,485 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502121 | | N/A | Equity/Index | GS- | 01/31/2025 | 01/16/2026 | 263 | 101,037 | 381.61 | | 2,529 | | 2,529 | | 3,640 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511269 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 05/22/2026 | 278 | 108,075 | 392.79 | | 1,788 | | 1,788 | | 2,334 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409609 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/27/2025 | 1,567 | 608,372 | 390.88 | 9,703 | | | 9,703 | | 8,034 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411126 | | N/A | Equity/Index | BMO- | 12/24/2024 | 12/05/2025 | 1,324 | 503,266 | 392.17 | 4,594 | | | 4,594 | | 8,623 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2405557 | | N/A | Equity/Index | BOA- | 08/23/2024 | 08/22/2025 | 11,673 | 4,500,000 | 387.42750000000 001 | 90,045 | | | 90,045 | | 89,366 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405832 | | N/A | Equity/Index | BNP- | 08/30/2024 | 09/02/2025 | 3,123 | 1,200,000 | 386.62228800000 003 | 23,040 | | | 23,040 | | 26,224 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501482 | | N/A | Equity/Index | GS- | 01/24/2025 | 12/15/2025 | 49 | 18,798 | 384.94 | | 365 | | 365 | | 539 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507570 | | N/A | Equity/Index | JPM- | 04/14/2025 | 07/09/2025 | 209 | 80,260 | 386.68 | | 595 | | 595 | | 1,480 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406498 | | N/A | Equity/Index | JPM- | 09/24/2024 | 09/24/2025 | 8,570 | 3,348,690 | 392.86 | 66,304 | | | 66,304 | | 39,462 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506240 | | N/A | Equity/Index | NGFP- | 03/27/2025 | 03/20/2026 | 3,200 | 1,239,424 | 387.97 | | 25,818 | | 25,818 | | 32,616 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503625 | | N/A | Equity/Index | NGFP- | 02/20/2025 | 02/02/2026 | 748 | 290,359 | 385.32 | | 7,256 | | 7,256 | | 8,400 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502290 | | N/A | Equity/Index | UBS- | 02/03/2025 | 02/27/2026 | 1,771 | 680,542 | 364 | | 38,413 | | 23,860 | | 53,885 | | | (14,553) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505811 | | N/A | Equity/Index | UBS- | 03/20/2025 | 02/24/2026 | 505 | 195,925 | 387.71 | | 4,227 | | 4,227 | | 4,983 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501200 | | N/A | Equity/Index | GS- | 01/21/2025 | 12/26/2025 | 419 | 160,511 | 379.7 | | 4,185 | | 4,185 | | 6,322 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406722 | | N/A | Equity/Index | JPM- | 09/30/2024 | 09/30/2025 | 7,186 | 2,800,000 | 391.68 | 55,720 | | | 55,720 | | 38,728 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405642 | | N/A | Equity/Index | JPM- | 08/26/2024 | 08/26/2025 | 3,633 | 1,400,000 | 387.63 | 27,160 | | | 27,160 | | 26,452 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503412 | | N/A | Equity/Index | JPM- | 02/18/2025 | 01/29/2026 | 302 | 117,076 | 387.27 | | 2,577 | | 2,577 | | 3,080 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508519 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/08/2026 | 956 | 370,374 | 375.73 | | 14,197 | | 14,197 | | 18,606 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505909 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/17/2026 | 507 | 196,341 | 386.03 | | 4,436 | | 4,436 | | 5,925 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410892 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 12/01/2025 | 2,320 | 881,113 | 387.45 | 12,008 | | | 12,008 | | 20,591 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510867 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/08/2026 | 218 | 84,571 | 387.29 | | 1,832 | | 1,832 | | 2,446 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508047 | | N/A | Equity/Index | GS- | 04/21/2025 | 09/25/2025 | 238 | 91,842 | 396.76 | | 437 | | 437 | | 678 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503629 | | N/A | Equity/Index | NGFP- | 02/20/2025 | 01/23/2026 | 504 | 195,643 | 383.64 | | 5,296 | | 5,296 | | 6,167 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505908 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/13/2026 | 194 | 75,128 | 387.99 | | 1,511 | | 1,511 | | 2,017 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500651 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/24/2025 | 2,829 | 1,064,666 | 380.11 | | 17,172 | | 17,172 | | 42,669 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509013 | | N/A | Equity/Index | NGFP- | 05/02/2025 | 04/24/2026 | 7,769 | 3,006,292 | 387.42 | | 61,569 | | 61,569 | | 85,235 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511751 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 05/28/2026 | 5,329 | 2,069,677 | 387.76 | | 44,971 | | 44,971 | | 59,603 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501489 | | N/A | Equity/Index | GS- | 01/24/2025 | 01/14/2026 | 290 | 111,256 | 383.13 | | 2,508 | | 2,508 | | 3,681 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505403 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 02/06/2026 | 133 | 51,275 | 385.85 | | 1,051 | | 1,051 | | 1,454 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505313 | | N/A | Equity/Index | GS- | 03/13/2025 | 01/23/2026 | 695 | 267,116 | 362.96 | | 15,444 | | 15,444 | | 21,728 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509639 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/27/2026 | 752 | 291,611 | 387.42 | | 6,024 | | 6,024 | | 8,402 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410001 | | N/A | Equity/Index | NGFP- | 12/06/2024 | 11/28/2025 | 5,033 | 1,954,264 | 391.32 | 36,645 | | | 36,645 | | 32,864 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507578 | | N/A | Equity/Index | JPM- | 04/14/2025 | 03/17/2026 | 137 | 52,611 | 389.89 | | 758 | | 758 | | 1,267 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504030 | | N/A | Equity/Index | GS- | 02/25/2025 | 02/06/2026 | 749 | 290,170 | 386.75 | | 6,500 | | 6,500 | | 7,901 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406040 | | N/A | Equity/Index | BOA- | 09/09/2024 | 09/09/2025 | 4,942 | 1,900,000 | 386.805206 | 37,221 | | | 37,221 | | 41,821 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409995 | | N/A | Equity/Index | NGFP- | 12/06/2024 | 11/28/2025 | 1,674 | 649,997 | 392.68 | 11,234 | | | 11,234 | | 9,742 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503922 | | N/A | Equity/Index | RBC- | 02/24/2025 | 02/06/2026 | 267 | 103,519 | 385.8 | | 2,486 | | 2,486 | | 2,915 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2503628 | | N/A | Equity/Index | NGFP- | 02/20/2025 | 02/02/2026 | 561 | 217,769 | 384.17 | | 5,792 | | 5,792 | | 6,734 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509256 | | N/A | Equity/Index | UBS- | 05/06/2025 | 04/29/2026 | 4,319 | 1,681,646 | 393.94 | | 26,907 | | 26,907 | | 35,656 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410006 | | N/A | Equity/Index | NGFP- | 12/06/2024 | 12/02/2025 | 2,126 | 825,505 | 390.85 | 16,019 | | | 16,019 | | 14,588 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507756 | | N/A | Equity/Index | GS- | 04/16/2025 | 04/10/2026 | 517 | 199,676 | 385.95 | | 4,382 | | 4,382 | | 6,134 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504629 | | N/A | Equity/Index | RBC- | 03/04/2025 | 02/26/2026 | 667 | 257,655 | 392.14 | | 3,995 | | 3,995 | | 5,496 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506469 | | N/A | Equity/Index | JPM- | 03/31/2025 | 03/18/2026 | 164 | 63,903 | 390.43 | | 1,316 | | 1,316 | | 1,470 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405683 | | N/A | Equity/Index | JPM- | 08/27/2024 | 08/05/2025 | 2,067 | 796,394 | 384.14 | 18,278 | | | 18,278 | | 20,328 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411547 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/12/2025 | 3,293 | 1,247,355 | 390.56 | 12,678 | | | 12,678 | | 24,122 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509782 | | N/A | Equity/Index | BMO- | 05/12/2025 | 04/30/2026 | 259 | 100,080 | 393.73 | | 1,160 | | 1,160 | | 2,005 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512843 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/12/2026 | 826 | 323,949 | 394.04 | | 6,150 | | 6,150 | | 6,649 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410503 | | N/A | Equity/Index | NGFP- | 12/16/2024 | 11/13/2025 | 1,367 | 526,350 | 383.04 | 12,720 | | | 12,720 | | 15,960 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504632 | | N/A | Equity/Index | RBC- | 03/04/2025 | 02/26/2026 | 3,764 | 1,453,996 | 388.26 | | 28,531 | | 28,531 | | 36,191 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504309 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/12/2026 | 2,147 | 830,202 | 385.29 | | 19,426 | | 19,426 | | 24,446 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508499 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/02/2026 | 363 | 140,633 | 387.61 | | 2,835 | | 2,835 | | 3,918 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501912 | | N/A | Equity/Index | NGFP- | 01/30/2025 | 01/13/2026 | 410 | 158,026 | 377.47 | | 5,230 | | 5,230 | | 7,347 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501718 | | N/A | Equity/Index | UBS- | 01/28/2025 | 01/14/2026 | 1,062 | 407,734 | 380.5 | | 10,726 | | 10,726 | | 15,410 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505907 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/13/2026 | 1,914 | 741,216 | 388.18 | | 14,757 | | 14,757 | | 19,672 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505056 | | N/A | Equity/Index | BMO- | 03/10/2025 | 03/02/2026 | 149 | 57,206 | 386.91 | | 1,052 | | 1,052 | | 1,634 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502671 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/09/2026 | 317 | 122,283 | 378.48 | | 3,715 | | 3,715 | | 5,263 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410898 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/25/2025 | 679 | 257,877 | 386.05 | 3,809 | | | 3,809 | | 6,586 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500473 | | N/A | Equity/Index | NGFP- | 01/08/2025 | 12/16/2025 | 3,483 | 1,319,360 | 388.89 | | 14,656 | | 14,656 | | 28,694 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513266 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/10/2026 | 273 | 107,133 | 389.19 | | 2,686 | | 2,686 | | 3,129 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503746 | | N/A | Equity/Index | BMO- | 02/21/2025 | 02/13/2026 | 11,251 | 4,361,000 | 387.21 | | 96,646 | | 96,646 | | 118,686 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512278 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/08/2026 | 2,899 | 1,133,828 | 388.38 | | 28,054 | | 28,054 | | 31,761 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505308 | | N/A | Equity/Index | GS- | 03/13/2025 | 03/20/2026 | 1,861 | 715,257 | 370.48 | | 31,217 | | 22,045 | | 45,788 | | | (9,172) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506651 | | N/A | Equity/Index | JPM- | 04/03/2025 | 09/18/2025 | 594 | 231,048 | 387.8 | | 3,767 | | 3,767 | | 4,541 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505560 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/10/2026 | 8,323 | 3,212,928 | 383.93 | | 78,819 | | 78,819 | | 113,094 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501837 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/23/2026 | 397 | 152,226 | 387.21 | | 2,557 | | 2,557 | | 4,088 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410903 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/21/2025 | 5,808 | 2,205,820 | 384.09 | 36,718 | | | 36,718 | | 63,964 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503744 | | N/A | Equity/Index | BMO- | 02/21/2025 | 01/29/2026 | 312 | 120,934 | 387.27 | | 2,630 | | 2,630 | | 3,223 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404594 | | N/A | Equity/Index | RBC- | 07/19/2024 | 07/21/2025 | 6,072 | 2,300,000 | 381.65 | 42,780 | | | 42,780 | | 70,377 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510863 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 02/06/2026 | 406 | 157,504 | 386.75 | | 3,076 | | 3,076 | | 4,206 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510042 | | N/A | Equity/Index | UBS- | 05/14/2025 | 05/08/2026 | 958 | 369,280 | 392.06 | | 5,144 | | 5,144 | | 8,976 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409163 | | N/A | Equity/Index | NGFP- | 11/25/2024 | 10/23/2025 | 3,354 | 1,291,592 | 386.33 | 25,615 | | | 25,615 | | 29,940 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2511273 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 05/22/2026 | 1,437 | 558,648 | 388.13 | | 12,248 | | 12,248 | | 15,656 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506468 | | N/A | Equity/Index | JPM- | 03/31/2025 | 03/25/2026 | 128 | 49,875 | 391.81 | | 955 | | 955 | | 1,063 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508048 | | N/A | Equity/Index | GS- | 04/21/2025 | 07/09/2025 | 209 | 80,651 | 386.68 | | 756 | | 756 | | 1,402 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501623 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/12/2026 | 4,300 | 1,646,384 | 377.35 | | 45,537 | | 45,537 | | 75,559 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505241 | | N/A | Equity/Index | JPM- | 03/12/2025 | 03/10/2026 | 3,964 | 1,520,630 | 387.77 | | 26,012 | | 26,012 | | 41,315 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404722 | | N/A | Equity/Index | BMO- | 07/25/2024 | 07/25/2025 | 5,211 | 1,960,000 | 378.85829999999 | 36,848 | | | 36,848 | | 77,510 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406459 | | N/A | Equity/Index | JPM- | 09/23/2024 | 09/23/2025 | 7,696 | 3,000,000 | 391.93 | 59,700 | | | 59,700 | | 39,106 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502663 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/23/2026 | 551 | 212,548 | 384.53 | | 4,684 | | 4,684 | | 6,687 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504545 | | N/A | Equity/Index | JPM- | 03/03/2025 | 02/23/2026 | 264 | 102,179 | 391.49 | | 1,708 | | 1,708 | | 2,119 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505549 | | N/A | Equity/Index | RBC- | 03/17/2025 | 02/13/2026 | 243 | 93,805 | 387.61 | | 1,798 | | 1,798 | | 2,397 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503751 | | N/A | Equity/Index | BMO- | 02/21/2025 | 01/27/2026 | 306 | 118,609 | 382.88 | | 3,293 | | 3,293 | | 4,090 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500866 | | N/A | Equity/Index | NGFP- | 01/15/2025 | 12/18/2025 | 2,563 | 975,298 | 379.77 | | 21,516 | | 21,516 | | 40,182 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509137 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/22/2026 | 258 | 100,037 | 390.52 | | 1,780 | | 1,780 | | 2,577 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501059 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/23/2025 | 3,593 | 1,372,849 | 379.18 | | 34,881 | | 34,881 | | 58,327 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507573 | | N/A | Equity/Index | JPM- | 04/14/2025 | 09/09/2025 | 142 | 54,531 | 386.77 | | 579 | | 579 | | 1,166 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502666 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/23/2026 | 753 | 290,470 | 383.64 | | 6,739 | | 6,739 | | 9,620 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500139 | | N/A | Equity/Index | BMO- | 01/03/2025 | 12/11/2025 | 1,963 | 745,076 | 388.99 | | 8,559 | | 8,559 | | 16,744 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508171 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/02/2026 | 317 | 122,549 | 387.61 | | 2,440 | | 2,440 | | 3,435 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407829 | | N/A | Equity/Index | JPM- | 10/30/2024 | 10/14/2025 | 3,323 | 1,289,490 | 390.7 | 24,863 | | | 24,863 | | 20,852 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501719 | | N/A | Equity/Index | UBS- | 01/28/2025 | 01/13/2026 | 1,826 | 701,056 | 380.1 | | 18,808 | | 18,808 | | 27,052 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406179 | | N/A | Equity/Index | JPM- | 09/13/2024 | 09/15/2025 | 5,145 | 2,000,000 | 391.16 | 39,000 | | | 39,000 | | 27,397 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500943 | | N/A | Equity/Index | RBC- | 01/16/2025 | 01/02/2026 | 7,609 | 2,903,670 | 383.36 | | 57,448 | | 57,448 | | 92,988 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501493 | | N/A | Equity/Index | GS- | 01/24/2025 | 01/16/2026 | 8,701 | 3,338,052 | 382.09 | | 79,997 | | 79,997 | | 117,312 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508059 | | N/A | Equity/Index | GS- | 04/21/2025 | 04/06/2026 | 817 | 315,272 | 383.27 | | 7,815 | | 7,815 | | 11,078 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501840 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/29/2026 | 2,552 | 978,539 | 386.03 | | 17,890 | | 17,890 | | 28,442 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507758 | | N/A | Equity/Index | GS- | 04/16/2025 | 04/06/2026 | 259 | 100,031 | 384.66 | | 2,346 | | 2,346 | | 3,272 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510354 | | N/A | Equity/Index | NGFP- | 05/19/2025 | 05/06/2026 | 393 | 152,221 | 394.23 | | 2,053 | | 2,053 | | 2,948 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506108 | | N/A | Equity/Index | JPM- | 03/25/2025 | 03/20/2026 | 1,054 | 409,005 | 391.71 | | 7,186 | | 7,186 | | 8,742 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405264 | | N/A | Equity/Index | BOA- | 08/13/2024 | 07/15/2025 | 1,119 | 427,928 | 384.1 | 8,264 | | | 8,264 | | 10,789 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513259 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/18/2026 | 255 | 100,070 | 393.71 | | 1,964 | | 1,964 | | 2,318 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504029 | | N/A | Equity/Index | GS- | 02/25/2025 | 02/05/2026 | 436 | 168,911 | 387.14 | | 3,696 | | 3,696 | | 4,485 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512961 | | N/A | Equity/Index | JPM- | 06/24/2025 | 06/16/2026 | 384 | 150,601 | 394.92 | | 2,726 | | 2,726 | | 2,995 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504916 | | N/A | Equity/Index | JPM- | 03/07/2025 | 02/27/2026 | 662 | 254,771 | 386.7 | | 4,992 | | 4,992 | | 7,258 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503749 | | N/A | Equity/Index | BMO- | 02/21/2025 | 02/06/2026 | 328 | 127,136 | 385.75 | | 3,041 | | 3,041 | | 3,755 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2511488 | | N/A | Equity/Index | UBS- | 06/03/2025 | 05/14/2026 | 723 | 281,688 | 385.47 | | 7,375 | | 7,375 | | 9,704 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512398 | | N/A | Equity/Index | UBS- | 06/16/2025 | 04/30/2026 | 191 | 74,649 | 389.02 | | 1,673 | | 1,673 | | 2,098 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504737 | | N/A | Equity/Index | JPM- | 03/05/2025 | 02/27/2026 | 5,644 | 2,181,858 | 390.55 | | 37,785 | | 37,785 | | 48,693 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410295 | | N/A | Equity/Index | BMO- | 12/12/2024 | 11/26/2025 | 1,513 | 585,062 | 389.11 | 10,500 | | | 10,500 | | 12,438 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504915 | | N/A | Equity/Index | JPM- | 03/07/2025 | 03/02/2026 | 302 | 116,225 | 387.65 | | 2,155 | | 2,155 | | 3,135 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407660 | | N/A | Equity/Index | GS- | 10/25/2024 | 10/06/2025 | 1,914 | 741,273 | 391.05 | 12,985 | | | 12,985 | | 11,094 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507659 | | N/A | Equity/Index | GS- | 04/15/2025 | 03/30/2026 | 470 | 180,795 | 388.22 | | 3,115 | | 3,115 | | 4,859 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508496 | | N/A | Equity/Index | BMO- | 04/25/2025 | 03/31/2026 | 465 | 180,150 | 393.55 | | 2,441 | | 2,441 | | 3,451 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507920 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/10/2026 | 390 | 150,392 | 382.89 | | 3,510 | | 3,510 | | 5,453 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503190 | | N/A | Equity/Index | BMO- | 02/13/2025 | 01/16/2026 | 274 | 106,205 | 381.95 | | 3,074 | | 3,074 | | 3,817 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501491 | | N/A | Equity/Index | GS- | 01/24/2025 | 01/07/2026 | 245 | 93,992 | 382.39 | | 2,189 | | 2,189 | | 3,221 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408888 | | N/A | Equity/Index | BMO- | 11/21/2024 | 10/16/2025 | 1,294 | 497,012 | 389.38 | 7,156 | | | 7,156 | | 9,501 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410595 | | N/A | Equity/Index | BMO- | 12/17/2024 | 11/14/2025 | 914 | 351,497 | 381.66 | 8,893 | | | 8,893 | | 12,297 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408493 | | N/A | Equity/Index | BOA- | 11/12/2024 | 10/03/2025 | 1,628 | 623,133 | 388.47 | 9,311 | | | 9,311 | | 12,718 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511555 | | N/A | Equity/Index | UBS- | 06/04/2025 | 05/29/2026 | 1,158 | 453,010 | 393.94 | | 8,164 | | 8,164 | | 10,065 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502532 | | N/A | Equity/Index | BMO- | 02/06/2025 | 01/12/2026 | 280 | 108,290 | 380.35 | | 3,156 | | 3,156 | | 4,240 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509010 | | N/A | Equity/Index | NGFP- | 05/02/2025 | 04/24/2026 | 678 | 262,359 | 388.19 | | 5,131 | | 5,131 | | 7,131 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508162 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/01/2026 | 349 | 134,920 | 396.87 | | 1,440 | | 1,440 | | 2,087 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502530 | | N/A | Equity/Index | BMO- | 02/06/2025 | 01/21/2026 | 298 | 115,252 | 383.08 | | 2,929 | | 2,929 | | 3,920 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502356 | | N/A | Equity/Index | NGFP- | 02/04/2025 | 01/07/2026 | 301 | 116,057 | 380.04 | | 3,353 | | 3,353 | | 4,731 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500560 | | N/A | Equity/Index | NGFP- | 01/10/2025 | 12/24/2025 | 738 | 278,484 | 385.81 | | 3,508 | | 3,508 | | 7,618 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410243 | | N/A | Equity/Index | NGFP- | 12/11/2024 | 11/11/2025 | 378 | 147,038 | 384.86 | 3,992 | | | 3,992 | | 3,893 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410414 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/14/2025 | 1,739 | 669,289 | 385.59 | 12,677 | | | 12,677 | | 18,117 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501834 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/23/2026 | 2,643 | 1,013,432 | 387.48 | | 16,730 | | 16,730 | | 26,755 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513357 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/23/2026 | 417 | 164,165 | 396.5 | | 2,948 | | 2,948 | | 3,258 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404852 | | N/A | Equity/Index | BNP- | 07/30/2024 | 07/30/2025 | 3,234 | 1,224,775 | 381.18167999999997 | 23,393 | | | 23,393 | | 40,899 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406309 | | N/A | Equity/Index | JPM- | 09/17/2024 | 09/17/2025 | 3,412 | 1,325,000 | 390.54 | 26,036 | | | 26,036 | | 19,694 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504918 | | N/A | Equity/Index | JPM- | 03/07/2025 | 03/02/2026 | 3,472 | 1,336,199 | 386.68 | | 26,284 | | 26,284 | | 38,195 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407832 | | N/A | Equity/Index | JPM- | 10/30/2024 | 10/14/2025 | 4,643 | 1,801,716 | 386.83 | 43,347 | | | 43,347 | | 41,030 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405332 | | N/A | Equity/Index | BMO- | 08/15/2024 | 08/15/2025 | 4,603 | 1,760,000 | 385.09280000000001 | 33,394 | | | 33,394 | | 43,102 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511868 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/13/2026 | 529 | 205,781 | 386.67 | | 4,867 | | 4,867 | | 6,679 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513265 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/11/2026 | 1,112 | 436,382 | 389.91 | | 10,542 | | 10,542 | | 12,293 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511981 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/03/2026 | 1,806 | 702,877 | 394.48 | | 10,746 | | 10,746 | | 14,089 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2509008 | | N/A | Equity/Index | NGFP- | 05/02/2025 | 04/23/2026 | 258 | 99,836 | 389.52 | | 1,797 | | 1,797 | | 2,515 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510251 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/08/2026 | 687 | 265,842 | 387.29 | | 5,496 | | 5,496 | | 8,356 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406349 | | N/A | Equity/Index | BOA- | 09/18/2024 | 08/08/2025 | 1,061 | 411,456 | 358.27 | 31,285 | | | 31,285 | | 37,423 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405027 | | N/A | Equity/Index | BMO- | 08/05/2024 | 07/18/2025 | 2,118 | 802,298 | 386.79 | 9,446 | | | 9,446 | | 15,260 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508172 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/10/2026 | 436 | 168,553 | 385.95 | | 3,744 | | 3,744 | | 5,224 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501835 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/26/2026 | 608 | 233,132 | 387.48 | | 3,879 | | 3,879 | | 6,186 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505903 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/17/2026 | 4,111 | 1,592,026 | 389.89 | | 28,736 | | 28,736 | | 38,249 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512479 | | N/A | Equity/Index | BOA- | 06/17/2025 | 06/10/2026 | 384 | 150,090 | 393.72 | | 2,693 | | 2,693 | | 3,304 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503748 | | N/A | Equity/Index | BMO- | 02/21/2025 | 02/11/2026 | 343 | 132,950 | 386.74 | | 3,025 | | 3,025 | | 3,713 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508390 | | N/A | Equity/Index | RBC- | 04/24/2025 | 05/15/2026 | 811 | 314,230 | 375.74 | | 12,481 | | 10,309 | | 16,735 | | | (2,172) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512388 | | N/A | Equity/Index | UBS- | 06/16/2025 | 06/02/2026 | 188 | 73,476 | 394.54 | | 1,241 | | 1,241 | | 1,589 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409588 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/26/2025 | 940 | 364,946 | 395.64 | 4,460 | | | 4,460 | | 3,247 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505557 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/11/2026 | 3,774 | 1,456,877 | 386.84 | | 30,418 | | 30,418 | | 43,846 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508770 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/21/2026 | 3,489 | 1,357,500 | 390.71 | | 25,714 | | 25,714 | | 32,026 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500569 | | N/A | Equity/Index | NGFP- | 01/10/2025 | 12/19/2025 | 4,432 | 1,672,415 | 383.59 | | 24,234 | | 24,234 | | 52,252 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504549 | | N/A | Equity/Index | JPM- | 03/03/2025 | 02/13/2026 | 503 | 194,681 | 387.65 | | 4,067 | | 4,067 | | 5,118 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404296 | | N/A | Equity/Index | RBC- | 07/11/2024 | 07/07/2025 | 5,982 | 2,280,159 | 385.23 | 39,960 | | | 39,960 | | 47,469 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505239 | | N/A | Equity/Index | JPM- | 03/12/2025 | 03/09/2026 | 261 | 100,122 | 388.63 | | 1,620 | | 1,620 | | 2,578 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500571 | | N/A | Equity/Index | NGFP- | 01/10/2025 | 12/19/2025 | 893 | 336,974 | 380.36 | | 6,022 | | 6,022 | | 12,700 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501487 | | N/A | Equity/Index | GS- | 01/24/2025 | 01/15/2026 | 1,557 | 597,327 | 384.34 | | 12,589 | | 12,589 | | 18,456 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509141 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/23/2026 | 2,255 | 874,354 | 384.96 | | 21,558 | | 21,558 | | 30,392 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506986 | | N/A | Equity/Index | RBC- | 04/08/2025 | 04/01/2026 | 387 | 146,127 | 373.82 | | 3,936 | | 3,936 | | 8,434 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509009 | | N/A | Equity/Index | NGFP- | 05/02/2025 | 04/24/2026 | 733 | 283,642 | 388.23 | | 5,533 | | 5,533 | | 7,692 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505406 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 03/09/2026 | 3,904 | 1,505,109 | 384.85 | | 34,140 | | 34,140 | | 46,862 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507907 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/10/2026 | 1,430 | 551,437 | 387.44 | | 9,967 | | 9,967 | | 15,659 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407088 | | N/A | Equity/Index | BOA- | 10/09/2024 | 10/09/2025 | 2,076 | 800,000 | 387.69227999999998 | 15,760 | | | 15,760 | | 17,505 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406350 | | N/A | Equity/Index | BOA- | 09/18/2024 | 08/08/2025 | 2,156 | 836,097 | 385.45 | 20,416 | | | 20,416 | | 19,196 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410694 | | N/A | Equity/Index | NGFP- | 12/18/2024 | 11/17/2025 | 2,347 | 891,320 | 380.71 | 17,800 | | | 17,800 | | 31,805 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500138 | | N/A | Equity/Index | BMO- | 01/03/2025 | 12/09/2025 | 263 | 99,824 | 389.69 | | 1,076 | | 1,076 | | 2,119 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505810 | | N/A | Equity/Index | UBS- | 03/20/2025 | 02/20/2026 | 335 | 129,970 | 387.71 | | 2,791 | | 2,791 | | 3,293 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505905 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/16/2026 | 1,266 | 490,271 | 389.19 | | 9,229 | | 9,229 | | 12,299 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503415 | | N/A | Equity/Index | JPM- | 02/18/2025 | 02/09/2026 | 1,811 | 702,070 | 385.75 | | 17,075 | | 17,075 | | 20,544 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410293 | | N/A | Equity/Index | BMO- | 12/12/2024 | 11/26/2025 | 777 | 300,458 | 391.81 | 4,538 | | | 4,538 | | 5,149 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2511557 | | N/A | Equity/Index | UBS- | 06/04/2025 | 06/01/2026 | 2,193 | 857,902 | 393.62 | | 15,833 | | 15,833 | | 19,510 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512850 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 05/01/2026 | 180 | 70,594 | 387.11 | | 1,891 | | 1,891 | | 2,024 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507447 | | N/A | Equity/Index | JPM- | 04/11/2025 | 03/31/2026 | 2,615 | 1,000,656 | 389.65 | | 13,719 | | 13,719 | | 25,060 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409305 | | N/A | Equity/Index | NGFP- | 11/27/2024 | 11/04/2025 | 2,490 | 961,289 | 388.16 | 18,311 | | | 18,311 | | 19,756 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404558 | | N/A | Equity/Index | BMO- | 07/18/2024 | 07/11/2025 | 3,920 | 1,494,539 | 387.23 | 22,540 | | | 22,540 | | 25,902 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405246 | | N/A | Equity/Index | BOA- | 08/12/2024 | 08/12/2025 | 4,463 | 1,700,000 | 383.44413800000001 | 32,742 | | | 32,742 | | 47,628 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511385 | | N/A | Equity/Index | UBS- | 06/02/2025 | 05/11/2026 | 429 | 167,168 | 387.78 | | 3,878 | | 3,878 | | 5,104 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409613 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/29/2025 | 900 | 349,416 | 390.4 | 5,784 | | | 5,784 | | 4,945 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508050 | | N/A | Equity/Index | GS- | 04/21/2025 | 03/25/2026 | 130 | 50,166 | 391.91 | | 725 | | 725 | | 1,071 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510243 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/08/2026 | 3,485 | 1,348,556 | 392.63 | | 20,039 | | 20,039 | | 31,590 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506029 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/13/2026 | 3,144 | 1,217,483 | 384.34 | | 31,000 | | 31,000 | | 41,942 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511284 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 01/16/2026 | 272 | 105,743 | 381.91 | | 2,863 | | 2,863 | | 3,641 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500561 | | N/A | Equity/Index | NGFP- | 01/10/2025 | 12/19/2025 | 1,178 | 444,518 | 385.49 | | 5,658 | | 5,658 | | 12,322 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502111 | | N/A | Equity/Index | GS- | 01/31/2025 | 01/23/2026 | 300 | 115,251 | 384.53 | | 2,471 | | 2,471 | | 3,547 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504913 | | N/A | Equity/Index | JPM- | 03/07/2025 | 02/20/2026 | 8,218 | 3,162,697 | 387.61 | | 57,902 | | 57,902 | | 84,508 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411314 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/05/2025 | 2,685 | 1,017,964 | 388.28 | 12,244 | | | 12,244 | | 22,641 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500472 | | N/A | Equity/Index | NGFP- | 01/08/2025 | 12/09/2025 | 264 | 100,003 | 389.55 | | 1,040 | | 1,040 | | 2,040 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407366 | | N/A | Equity/Index | GS- | 10/18/2024 | 10/20/2025 | 3,338 | 1,300,000 | 391.36709999999999 | 26,260 | | | 26,260 | | 19,789 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407707 | | N/A | Equity/Index | BOA- | 10/28/2024 | 09/23/2025 | 1,165 | 450,739 | 393.72 | 6,430 | | | 6,430 | | 5,257 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409994 | | N/A | Equity/Index | NGFP- | 12/06/2024 | 11/26/2025 | 633 | 245,788 | 392.62 | 4,249 | | | 4,249 | | 3,680 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500142 | | N/A | Equity/Index | BMO- | 01/03/2025 | 12/10/2025 | 2,433 | 923,469 | 387.92 | | 11,386 | | 11,386 | | 22,358 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505397 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 02/23/2026 | 166 | 63,998 | 389.38 | | 1,087 | | 1,087 | | 1,498 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409593 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/27/2025 | 315 | 122,296 | 393.19 | 1,654 | | | 1,654 | | 1,191 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505312 | | N/A | Equity/Index | GS- | 03/13/2025 | 02/13/2026 | 509 | 195,629 | 364.78 | | 10,613 | | 10,613 | | 15,079 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504033 | | N/A | Equity/Index | GS- | 02/25/2025 | 02/04/2026 | 400 | 154,964 | 385.57 | | 3,696 | | 3,696 | | 4,512 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501064 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/31/2025 | 2,901 | 1,108,443 | 378.79 | | 29,027 | | 29,027 | | 48,329 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506790 | | N/A | Equity/Index | NGFP- | 04/04/2025 | 03/30/2026 | 4,951 | 1,895,342 | 388.22 | | 28,241 | | 28,241 | | 50,399 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410246 | | N/A | Equity/Index | NGFP- | 12/11/2024 | 11/12/2025 | 4,736 | 1,842,257 | 382.76 | 55,856 | | | 55,856 | | 56,234 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501197 | | N/A | Equity/Index | GS- | 01/21/2025 | 01/12/2026 | 320 | 122,586 | 382.44 | | 2,800 | | 2,800 | | 4,212 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409611 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/18/2025 | 673 | 261,286 | 391.68 | 4,138 | | | 4,138 | | 3,229 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405178 | | N/A | Equity/Index | BNP- | 08/09/2024 | 08/05/2025 | 3,450 | 1,310,724 | 378.8 | 30,981 | | | 30,981 | | 51,752 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406087 | | N/A | Equity/Index | RBC- | 09/10/2024 | 09/10/2025 | 3,119 | 1,202,806 | 387.93 | 23,407 | | | 23,407 | | 22,887 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511272 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 04/28/2026 | 214 | 83,195 | 388.71 | | 1,706 | | 1,706 | | 2,198 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2407141 | | N/A | Equity/Index | BMO- | 10/11/2024 | 10/10/2025 | 12,624 | 4,888,608 | 389.4674 | 96,305 | | | 96,305 | | 90,601 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505405 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 03/06/2026 | 10,333 | 3,983,681 | 384.85 | | 89,990 | | 89,990 | | 123,612 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410894 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/28/2025 | 1,218 | 462,584 | 387.03 | 6,442 | | | 6,442 | | 11,077 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508063 | | N/A | Equity/Index | GS- | 04/21/2025 | 04/08/2026 | 1,370 | 528,669 | 381.37 | | 14,562 | | 14,562 | | 20,429 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504160 | | N/A | Equity/Index | NGFP- | 02/26/2025 | 02/17/2026 | 3,742 | 1,452,869 | 391.08 | | 26,916 | | 26,916 | | 29,933 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511487 | | N/A | Equity/Index | UBS- | 06/03/2025 | 05/22/2026 | 289 | 112,597 | 387.97 | | 2,589 | | 2,589 | | 3,449 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505048 | | N/A | Equity/Index | BMO- | 03/10/2025 | 03/04/2026 | 362 | 138,983 | 391.5 | | 1,904 | | 1,904 | | 2,984 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505906 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/13/2026 | 411 | 159,164 | 388.76 | | 3,058 | | 3,058 | | 4,079 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410408 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/14/2025 | 904 | 347,922 | 387.18 | 5,912 | | | 5,912 | | 8,405 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501490 | | N/A | Equity/Index | GS- | 01/24/2025 | 01/20/2026 | 428 | 164,198 | 383.24 | | 3,704 | | 3,704 | | 5,427 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511984 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/05/2026 | 2,910 | 1,132,543 | 393.23 | | 18,799 | | 18,799 | | 24,544 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411217 | | N/A | Equity/Index | JPM- | 12/26/2024 | 11/21/2025 | 650 | 247,358 | 390.64 | 2,692 | | | 2,692 | | 4,600 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500562 | | N/A | Equity/Index | NGFP- | 01/10/2025 | 12/24/2025 | 52 | 19,622 | 385.65 | | 250 | | 250 | | 542 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505548 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/05/2026 | 138 | 53,272 | 390.45 | | 889 | | 889 | | 1,283 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511978 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/04/2026 | 865 | 336,649 | 395.89 | | 4,706 | | 4,706 | | 6,204 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408830 | | N/A | Equity/Index | NGFP- | 11/20/2024 | 10/21/2025 | 465 | 178,314 | 392.16 | 2,155 | | | 2,155 | | 2,475 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501054 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/18/2025 | 318 | 121,505 | 380.87 | | 2,791 | | 2,791 | | 4,393 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502531 | | N/A | Equity/Index | BMO- | 02/06/2025 | 01/16/2026 | 1,213 | 469,128 | 381.63 | | 12,846 | | 12,846 | | 17,190 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503750 | | N/A | Equity/Index | BMO- | 02/21/2025 | 01/21/2026 | 520 | 201,557 | 383.08 | | 5,512 | | 5,512 | | 6,845 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506472 | | N/A | Equity/Index | JPM- | 03/31/2025 | 03/20/2026 | 255 | 99,361 | 387.97 | | 2,364 | | 2,364 | | 2,664 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501292 | | N/A | Equity/Index | NGFP- | 01/22/2025 | 12/26/2025 | 846 | 324,390 | 368.86 | | 14,516 | | 14,516 | | 21,589 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501910 | | N/A | Equity/Index | NGFP- | 01/30/2025 | 01/08/2026 | 308 | 118,712 | 378.8 | | 3,662 | | 3,662 | | 5,158 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406766 | | N/A | Equity/Index | RBC- | 10/02/2024 | 10/02/2025 | 2,567 | 1,000,000 | 391.71 | 19,920 | | | 19,920 | | 14,057 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410417 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/26/2025 | 4,438 | 1,708,053 | 385.26 | 33,596 | | | 33,596 | | 48,032 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502661 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/30/2026 | 699 | 269,639 | 385.32 | | 5,718 | | 5,718 | | 8,136 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508498 | | N/A | Equity/Index | BMO- | 04/25/2025 | 03/27/2026 | 280 | 108,478 | 387.4 | | 2,187 | | 2,187 | | 3,035 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405179 | | N/A | Equity/Index | BNP- | 08/09/2024 | 08/05/2025 | 2,000 | 759,840 | 384.29 | 12,920 | | | 12,920 | | 19,672 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509350 | | N/A | Equity/Index | BMO- | 05/07/2025 | 04/29/2026 | 1,046 | 407,375 | 392.97 | | 6,809 | | 6,809 | | 8,467 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512395 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/22/2026 | 163 | 63,705 | 391.61 | | 1,262 | | 1,262 | | 1,600 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513359 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/24/2026 | 382 | 150,386 | 395.86 | | 2,815 | | 2,815 | | 3,103 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509258 | | N/A | Equity/Index | UBS- | 05/06/2025 | 04/28/2026 | 1,303 | 507,336 | 393.57 | | 8,287 | | 8,287 | | 10,982 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500949 | | N/A | Equity/Index | RBC- | 01/16/2025 | 12/18/2025 | 308 | 117,536 | 379.77 | | 2,797 | | 2,797 | | 4,563 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501914 | | N/A | Equity/Index | NGFP- | 01/30/2025 | 01/13/2026 | 3,919 | 1,510,500 | 376.34 | | 52,793 | | 52,793 | | 74,009 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2410411 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/18/2025 | 2,866 | 1,103,037 | 386.03 | 20,377 | | | 20,377 | | 29,128 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508769 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/22/2026 | 1,354 | 526,814 | 391.42 | | 9,546 | | 9,546 | | 11,936 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507141 | | N/A | Equity/Index | BMO- | 04/09/2025 | 03/31/2026 | 2,500 | 952,900 | 389.65 | | 11,725 | | 11,725 | | 23,772 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504336 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 03/04/2026 | 501 | 193,727 | 371.47 | | 8,943 | | 6,011 | | 11,824 | | | (2,932) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510016 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/07/2026 | 2,215 | 856,474 | 394.33 | | 11,053 | | 11,053 | | 18,116 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501492 | | N/A | Equity/Index | GS- | 01/24/2025 | 01/14/2026 | 261 | 100,130 | 382.05 | | 2,398 | | 2,398 | | 3,519 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404216 | | N/A | Equity/Index | BOA- | 07/09/2024 | 07/09/2025 | 2,375 | 900,000 | 381.06978700000002 | 17,550 | | | 17,550 | | 29,937 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410247 | | N/A | Equity/Index | NGFP- | 12/11/2024 | 11/13/2025 | 2,323 | 903,624 | 382.32 | 28,043 | | | 28,043 | | 28,404 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511283 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 05/21/2026 | 5,440 | 2,114,854 | 386.46 | | 50,924 | | 50,924 | | 70,017 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505125 | | N/A | Equity/Index | BMO- | 03/11/2025 | 03/05/2026 | 1,349 | 516,680 | 386.58 | | 9,214 | | 9,214 | | 15,157 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409158 | | N/A | Equity/Index | NGFP- | 11/25/2024 | 10/14/2025 | 335 | 129,005 | 389.34 | 2,086 | | | 2,086 | | 2,268 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501058 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/26/2025 | 1,357 | 518,496 | 379.7 | | 12,844 | | 12,844 | | 21,496 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502352 | | N/A | Equity/Index | NGFP- | 02/04/2025 | 01/15/2026 | 450 | 173,507 | 384.34 | | 4,004 | | 4,004 | | 5,239 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409616 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/18/2025 | 823 | 319,522 | 388.88 | 5,740 | | | 5,740 | | 5,127 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512677 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/12/2026 | 12,476 | 4,873,500 | 391.11 | | 98,560 | | 98,560 | | 119,463 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501497 | | N/A | Equity/Index | GS- | 01/24/2025 | 01/16/2026 | 2,416 | 926,874 | 381.61 | | 22,807 | | 22,807 | | 33,438 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512835 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/17/2026 | 384 | 150,601 | 395.28 | | 2,675 | | 2,675 | | 3,187 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512482 | | N/A | Equity/Index | BOA- | 06/17/2025 | 06/08/2026 | 363 | 141,882 | 392.8 | | 2,677 | | 2,677 | | 3,263 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410416 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/21/2025 | 3,842 | 1,478,671 | 385.49 | 28,508 | | | 28,508 | | 40,720 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410907 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/14/2025 | 1,602 | 608,424 | 382.76 | 10,881 | | | 10,881 | | 19,065 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504156 | | N/A | Equity/Index | NGFP- | 02/26/2025 | 02/20/2026 | 1,520 | 590,155 | 392.06 | | 10,356 | | 10,356 | | 11,443 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408337 | | N/A | Equity/Index | NGFP- | 11/08/2024 | 12/03/2025 | 573 | 221,539 | 362.38 | 14,275 | | | 5,732 | | 18,124 | | | (6,694) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502289 | | N/A | Equity/Index | UBS- | 02/03/2025 | 12/16/2025 | 476 | 182,913 | 365.55 | | 9,544 | | 9,544 | | 13,219 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501196 | | N/A | Equity/Index | GS- | 01/21/2025 | 01/07/2026 | 606 | 232,146 | 382.39 | | 5,286 | | 5,286 | | 7,966 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502657 | | N/A | Equity/Index | BMO- | 02/07/2025 | 02/02/2026 | 1,405 | 541,979 | 388.01 | | 9,821 | | 9,821 | | 13,969 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510616 | | N/A | Equity/Index | NGFP- | 05/22/2025 | 05/15/2026 | 3,741 | 1,446,944 | 391.8 | | 22,498 | | 22,498 | | 32,943 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512958 | | N/A | Equity/Index | JPM- | 06/24/2025 | 06/18/2026 | 1,174 | 460,431 | 395.46 | | 8,101 | | 8,101 | | 8,900 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410245 | | N/A | Equity/Index | NGFP- | 12/11/2024 | 11/11/2025 | 1,508 | 586,597 | 384.09 | 16,588 | | | 16,588 | | 16,376 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512836 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/17/2026 | 384 | 150,601 | 395.22 | | 2,684 | | 2,684 | | 3,199 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507921 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/07/2026 | 1,383 | 533,312 | 382.61 | | 12,599 | | 12,599 | | 19,555 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502664 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/30/2026 | 8,880 | 3,425,460 | 384.17 | | 77,700 | | 77,700 | | 110,525 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500647 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/19/2025 | 317 | 119,300 | 383.51 | | 1,503 | | 1,503 | | 3,925 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510356 | | N/A | Equity/Index | NGFP- | 05/19/2025 | 05/13/2026 | 574 | 222,327 | 392.47 | | 3,416 | | 3,416 | | 4,846 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511135 | | N/A | Equity/Index | UBS- | 05/28/2025 | 05/20/2026 | 3,582 | 1,388,956 | 388 | | 29,122 | | 29,122 | | 42,583 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2507460 | | N/A | Equity Index | JPM- | 04/11/2025 | 05/13/2026 | 1,050 | 401,793 | 372.29 | | 15,446 | | 12,388 | | 23,764 | | | (3,058) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405600 | | N/A | Equity Index | RBC- | 08/23/2024 | 08/19/2025 | 2,800 | 1,079,400 | 384.47 | 25,368 | | | 25,368 | | 26,718 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405412 | | N/A | Equity Index | BOA- | 08/19/2024 | 08/19/2025 | 5,289 | 2,033,451 | 386.892160999999 | 39,510 | | | 39,510 | | 42,022 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408719 | | N/A | Equity Index | JPM- | 11/19/2024 | 12/12/2025 | 705 | 270,191 | 363.61 | 15,342 | | | 6,502 | | 21,132 | | | (7,176) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503623 | | N/A | Equity Index | NGFP- | 02/20/2025 | 02/06/2026 | 296 | 114,901 | 385.8 | | 2,809 | | 2,809 | | 3,247 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506182 | | N/A | Equity Index | BMO- | 03/26/2025 | 03/23/2026 | 3,367 | 1,302,322 | 391.13 | | 21,246 | | 21,246 | | 29,148 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410887 | | N/A | Equity Index | NGFP- | 12/20/2024 | 12/01/2025 | 1,120 | 425,365 | 388.42 | 5,429 | | | 5,429 | | 9,257 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500469 | | N/A | Equity Index | NGFP- | 01/08/2025 | 12/11/2025 | 291 | 110,231 | 390.03 | | 1,112 | | 1,112 | | 2,178 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505057 | | N/A | Equity Index | BMO- | 03/10/2025 | 02/04/2026 | 200 | 76,786 | 385.57 | | 1,468 | | 1,468 | | 2,301 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407126 | | N/A | Equity Index | BOA- | 10/10/2024 | 09/04/2025 | 1,099 | 423,566 | 389.72 | 6,960 | | | 6,960 | | 6,956 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506406 | | N/A | Equity Index | NGFP- | 03/28/2025 | 03/19/2026 | 867 | 336,587 | 387.72 | | 7,491 | | 7,491 | | 8,956 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500944 | | N/A | Equity Index | RBC- | 01/16/2025 | 01/02/2026 | 1,391 | 530,820 | 383.08 | | 10,669 | | 10,669 | | 17,281 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502667 | | N/A | Equity Index | BMO- | 02/07/2025 | 01/23/2026 | 737 | 284,298 | 383.38 | | 6,699 | | 6,699 | | 9,556 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409993 | | N/A | Equity Index | NGFP- | 12/06/2024 | 12/03/2025 | 614 | 238,410 | 393.55 | 3,943 | | | 3,943 | | 3,369 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410889 | | N/A | Equity Index | NGFP- | 12/20/2024 | 12/04/2025 | 3,281 | 1,246,091 | 388.24 | 16,211 | | | 16,211 | | 27,655 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405082 | | N/A | Equity Index | BOA- | 08/07/2024 | 08/07/2025 | 4,770 | 1,800,000 | 379.858111000001 | 34,578 | | | 34,578 | | 66,490 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513260 | | N/A | Equity Index | UBS- | 06/27/2025 | 06/22/2026 | 325 | 127,540 | 393.56 | | 2,538 | | 2,538 | | 2,997 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509260 | | N/A | Equity Index | UBS- | 05/06/2025 | 04/16/2026 | 527 | 205,193 | 390.08 | | 4,074 | | 4,074 | | 5,351 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409594 | | N/A | Equity Index | NGFP- | 12/04/2024 | 08/29/2025 | 420 | 163,061 | 392.71 | 2,294 | | | 2,294 | | 1,723 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510989 | | N/A | Equity Index | NGFP- | 05/27/2025 | 05/20/2026 | 1,220 | 474,190 | 392.85 | | 7,842 | | 7,842 | | 10,177 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410299 | | N/A | Equity Index | BMO- | 12/12/2024 | 11/14/2025 | 899 | 347,634 | 387.18 | 6,868 | | | 6,868 | | 8,357 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502108 | | N/A | Equity Index | GS- | 01/31/2025 | 01/27/2026 | 494 | 189,780 | 386.71 | | 3,599 | | 3,599 | | 5,148 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406092 | | N/A | Equity Index | JPM- | 09/10/2024 | 08/25/2025 | 2,113 | 814,731 | 388.19 | 15,220 | | | 15,220 | | 14,426 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506467 | | N/A | Equity Index | JPM- | 03/31/2025 | 03/25/2026 | 778 | 303,148 | 391.93 | | 5,764 | | 5,764 | | 6,411 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409619 | | N/A | Equity Index | NGFP- | 12/04/2024 | 10/21/2025 | 3,532 | 1,371,264 | 392.16 | 22,488 | | | 22,488 | | 18,796 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502119 | | N/A | Equity Index | GS- | 01/31/2025 | 01/21/2026 | 4,804 | 1,845,553 | 383.08 | | 42,803 | | 42,803 | | 61,545 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507571 | | N/A | Equity Index | JPM- | 04/14/2025 | 09/04/2025 | 220 | 84,484 | 388.82 | | 708 | | 708 | | 1,454 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501618 | | N/A | Equity Index | BMO- | 01/27/2025 | 01/09/2026 | 464 | 177,656 | 378.8 | | 4,533 | | 4,533 | | 7,587 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507579 | | N/A | Equity Index | JPM- | 04/14/2025 | 03/31/2026 | 173 | 66,435 | 390.13 | | 971 | | 971 | | 1,610 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503187 | | N/A | Equity Index | BMO- | 02/13/2025 | 01/28/2026 | 438 | 169,773 | 383.93 | | 4,468 | | 4,468 | | 5,531 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507577 | | N/A | Equity Index | JPM- | 04/14/2025 | 04/02/2026 | 1,688 | 648,226 | 391.46 | | 8,720 | | 8,720 | | 14,526 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512672 | | N/A | Equity Index | BMO- | 06/20/2025 | 06/15/2026 | 889 | 347,270 | 395.8 | | 5,298 | | 5,298 | | 6,500 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500865 | | N/A | Equity Index | NGFP- | 01/15/2025 | 12/19/2025 | 760 | 289,203 | 380.14 | | 6,250 | | 6,250 | | 11,693 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512959 | | N/A | Equity Index | JPM- | 06/24/2025 | 06/16/2026 | 206 | 80,791 | 395.35 | | 1,426 | | 1,426 | | 1,566 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2408202 | | N/A | Equity/Index | NGFP | 11/07/2024 | 10/17/2025 | 482 | 186,279 | 388.92 | 3,560 | | | 3,560 | | 3,419 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512261 | | N/A | Equity/Index | NGFP | 06/13/2025 | 04/30/2026 | 255 | 99,733 | 393.71 | | 1,700 | | 1,700 | | 1,956 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506404 | | N/A | Equity/Index | NGFP | 03/28/2025 | 03/19/2026 | 325 | 126,172 | 391.6 | | 2,237 | | 2,237 | | 2,651 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503537 | | N/A | Equity/Index | GS | 02/19/2025 | 02/13/2026 | 1,094 | 424,188 | 393.21 | | 6,707 | | 6,707 | | 7,680 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504303 | | N/A | Equity/Index | NGFP | 02/28/2025 | 02/18/2026 | 5,767 | 2,229,984 | 387.67 | | 45,951 | | 45,951 | | 57,454 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409641 | | N/A | Equity/Index | NGFP | 12/04/2024 | 08/05/2025 | 425 | 165,002 | 384.29 | 3,908 | | | 3,908 | | 3,811 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508849 | | N/A | Equity/Index | BMO | 04/30/2025 | 04/24/2026 | 3,416 | 1,328,892 | 387.46 | | 30,197 | | 30,197 | | 38,009 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407125 | | N/A | Equity/Index | BOA | 10/10/2024 | 09/04/2025 | 1,571 | 605,479 | 384.15 | 13,897 | | | 13,897 | | 16,435 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410296 | | N/A | Equity/Index | BMO | 12/12/2024 | 11/19/2025 | 645 | 249,415 | 388.7 | 4,496 | | | 4,496 | | 5,404 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509016 | | N/A | Equity/Index | NGFP | 05/02/2025 | 04/21/2026 | 3,446 | 1,333,464 | 385.89 | | 29,760 | | 29,760 | | 40,909 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504546 | | N/A | Equity/Index | JPM | 03/03/2025 | 02/25/2026 | 542 | 209,776 | 391.28 | | 3,574 | | 3,574 | | 4,435 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506470 | | N/A | Equity/Index | JPM | 03/31/2025 | 11/24/2025 | 263 | 102,478 | 385.49 | | 2,410 | | 2,410 | | 2,756 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410893 | | N/A | Equity/Index | NGFP | 12/20/2024 | 11/21/2025 | 1,690 | 641,845 | 386.71 | 8,996 | | | 8,996 | | 15,523 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509354 | | N/A | Equity/Index | BMO | 05/07/2025 | 04/29/2026 | 4,435 | 1,727,255 | 389.08 | | 36,988 | | 36,988 | | 45,325 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500652 | | N/A | Equity/Index | BMO | 01/13/2025 | 12/19/2025 | 13,564 | 5,104,676 | 379.79 | | 83,283 | | 83,283 | | 207,451 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511753 | | N/A | Equity/Index | NGFP | 06/06/2025 | 05/15/2026 | 741 | 287,790 | 386.96 | | 6,442 | | 6,442 | | 8,523 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509786 | | N/A | Equity/Index | BMO | 05/12/2025 | 04/28/2026 | 266 | 102,785 | 388.87 | | 1,663 | | 1,663 | | 2,746 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409632 | | N/A | Equity/Index | NGFP | 12/04/2024 | 10/08/2025 | 1,129 | 438,323 | 389.43 | 8,348 | | | 8,348 | | 7,435 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404925 | | N/A | Equity/Index | RBC | 08/01/2024 | 08/01/2025 | 3,412 | 1,300,000 | 383.63 | 24,570 | | | 24,570 | | 33,976 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506654 | | N/A | Equity/Index | JPM | 04/03/2025 | 09/09/2025 | 435 | 169,202 | 386.77 | | 2,922 | | 2,922 | | 3,572 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511613 | | N/A | Equity/Index | UBS | 06/05/2025 | 05/04/2026 | 257 | 100,220 | 391.8 | | 1,838 | | 1,838 | | 2,429 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512480 | | N/A | Equity/Index | BOA | 06/17/2025 | 06/09/2026 | 454 | 177,450 | 393.67 | | 3,189 | | 3,189 | | 3,915 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500148 | | N/A | Equity/Index | BMO | 01/03/2025 | 12/12/2025 | 675 | 256,203 | 385.45 | | 3,780 | | 3,780 | | 7,355 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500149 | | N/A | Equity/Index | BMO | 01/03/2025 | 12/15/2025 | 731 | 277,458 | 385.45 | | 4,130 | | 4,130 | | 7,985 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500471 | | N/A | Equity/Index | NGFP | 01/08/2025 | 12/11/2025 | 856 | 324,253 | 389.7 | | 3,353 | | 3,353 | | 6,569 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504805 | | N/A | Equity/Index | UBS | 03/06/2025 | 02/20/2026 | 4,675 | 1,800,436 | 387.61 | | 33,567 | | 33,567 | | 46,249 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513101 | | N/A | Equity/Index | UBS | 06/26/2025 | 06/18/2026 | 11,320 | 4,455,212 | 390.63 | | 110,936 | | 110,936 | | 121,579 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500646 | | N/A | Equity/Index | BMO | 01/13/2025 | 12/24/2025 | 457 | 171,987 | 383.91 | | 2,130 | | 2,130 | | 5,550 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410690 | | N/A | Equity/Index | NGFP | 12/18/2024 | 11/17/2025 | 701 | 266,219 | 384.52 | 4,162 | | | 4,162 | | 7,459 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508394 | | N/A | Equity/Index | RBC | 04/24/2025 | 04/29/2026 | 686 | 265,798 | 371.71 | | 12,417 | | 10,162 | | 16,364 | | | (2,255) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501496 | | N/A | Equity/Index | GS | 01/24/2025 | 01/02/2026 | 121 | 46,420 | 381.22 | | 1,147 | | 1,147 | | 1,690 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512269 | | N/A | Equity/Index | NGFP | 06/13/2025 | 05/22/2026 | 380 | 148,622 | 391.61 | | 2,990 | | 2,990 | | 3,416 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510874 | | N/A | Equity/Index | NGFP | 05/23/2025 | 04/09/2026 | 233 | 90,390 | 385.1 | | 2,145 | | 2,145 | | 2,849 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405465 | | N/A | Equity/Index | JPM | 08/20/2024 | 07/10/2025 | 3,065 | 1,180,056 | 385.16 | 24,452 | | | 24,452 | | 26,318 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2405053 | | N/A | Equity/Index | RBC- | 08/06/2024 | 08/06/2025 | 2,266 | 857,263 | 380.82 | 16,511 | | | 16,511 | | 28,478 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409615 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/18/2025 | 1,362 | 528,783 | 389.26 | 9,255 | | | 9,255 | | 8,109 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510248 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/11/2026 | 3,755 | 1,453,035 | 387.78 | | 29,327 | | 29,327 | | 44,677 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505054 | | N/A | Equity/Index | BMO- | 03/10/2025 | 03/03/2026 | 407 | 156,260 | 388.01 | | 2,678 | | 2,678 | | 4,185 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510571 | | N/A | Equity/Index | RBC- | 05/21/2025 | 05/07/2026 | 548 | 211,780 | 389.46 | | 3,655 | | 3,655 | | 5,931 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506027 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/13/2026 | 142 | 54,988 | 387.99 | | 1,145 | | 1,145 | | 1,549 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503622 | | N/A | Equity/Index | NGFP- | 02/20/2025 | 01/30/2026 | 372 | 144,403 | 385.56 | | 3,549 | | 3,549 | | 4,102 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504541 | | N/A | Equity/Index | JPM- | 03/03/2025 | 02/20/2026 | 671 | 259,704 | 392.84 | | 3,975 | | 3,975 | | 4,891 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500145 | | N/A | Equity/Index | BMO- | 01/03/2025 | 12/05/2025 | 332 | 126,014 | 387.52 | | 1,577 | | 1,577 | | 3,110 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409161 | | N/A | Equity/Index | NGFP- | 11/25/2024 | 10/21/2025 | 377 | 145,179 | 389.48 | 2,358 | | | 2,358 | | 2,576 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510252 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/08/2026 | 2,259 | 874,143 | 387.26 | | 18,117 | | 18,117 | | 27,518 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510244 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/11/2026 | 1,895 | 733,289 | 392.63 | | 10,953 | | 10,953 | | 17,260 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508772 | | N/A | Equity/Index | BMO- | 04/29/2025 | 04/22/2026 | 7,450 | 2,898,646 | 386.59 | | 70,179 | | 70,179 | | 86,888 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405266 | | N/A | Equity/Index | BOA- | 08/13/2024 | 08/08/2025 | 2,057 | 786,638 | 379.06 | 20,857 | | | 20,857 | | 30,285 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502112 | | N/A | Equity/Index | GS- | 01/31/2025 | 01/27/2026 | 259 | 99,500 | 384.44 | | 2,152 | | 2,152 | | 3,090 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508845 | | N/A | Equity/Index | BMO- | 04/30/2025 | 03/31/2026 | 272 | 105,813 | 389.65 | | 2,045 | | 2,045 | | 2,592 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500948 | | N/A | Equity/Index | RBC- | 01/16/2025 | 12/19/2025 | 817 | 311,775 | 380.12 | | 7,288 | | 7,288 | | 11,887 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409640 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/06/2025 | 3,430 | 1,331,663 | 387.18 | 29,008 | | | 29,008 | | 27,464 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410504 | | N/A | Equity/Index | NGFP- | 12/16/2024 | 11/14/2025 | 1,856 | 714,634 | 382.72 | 17,602 | | | 17,602 | | 22,144 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506030 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/11/2026 | 253 | 97,972 | 383.01 | | 2,672 | | 2,672 | | 3,608 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410008 | | N/A | Equity/Index | NGFP- | 12/06/2024 | 11/05/2025 | 673 | 261,319 | 389.29 | 5,327 | | | 5,327 | | 4,881 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509007 | | N/A | Equity/Index | NGFP- | 05/02/2025 | 04/27/2026 | 285 | 110,284 | 391.29 | | 1,788 | | 1,788 | | 2,520 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406610 | | N/A | Equity/Index | BOA- | 09/26/2024 | 07/11/2025 | 1,793 | 700,382 | 363.87 | 48,300 | | | 48,300 | | 53,407 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501385 | | N/A | Equity/Index | BMO- | 01/23/2025 | 01/06/2026 | 400 | 153,352 | 381.63 | | 3,560 | | 3,560 | | 5,620 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409600 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/22/2025 | 2,116 | 821,516 | 393.52 | 11,562 | | | 11,562 | | 8,382 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405682 | | N/A | Equity/Index | JPM- | 08/27/2024 | 08/13/2025 | 3,137 | 1,208,655 | 387.9 | 22,485 | | | 22,485 | | 21,248 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503925 | | N/A | Equity/Index | RBC- | 02/24/2025 | 01/27/2026 | 260 | 100,805 | 382.97 | | 2,787 | | 2,787 | | 3,318 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505902 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/13/2026 | 808 | 312,906 | 389.96 | | 5,583 | | 5,583 | | 7,446 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510992 | | N/A | Equity/Index | NGFP- | 05/27/2025 | 05/05/2026 | 296 | 115,049 | 387.74 | | 2,534 | | 2,534 | | 3,232 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507575 | | N/A | Equity/Index | JPM- | 04/14/2025 | 04/02/2026 | 493 | 189,322 | 392.86 | | 2,310 | | 2,310 | | 3,880 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502484 | | N/A | Equity/Index | JPM- | 02/05/2025 | 02/04/2026 | 1,618 | 626,393 | 389.43 | | 12,088 | | 12,088 | | 14,467 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505735 | | N/A | Equity/Index | JPM- | 03/19/2025 | 03/18/2026 | 1,812 | 702,549 | 390.43 | | 13,156 | | 13,156 | | 16,238 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405267 | | N/A | Equity/Index | BOA- | 08/13/2024 | 08/12/2025 | 2,264 | 865,799 | 383.33 | 18,220 | | | 18,220 | | 24,392 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500855 | | N/A | Equity/Index | NGFP- | 01/15/2025 | 12/05/2025 | 346 | 131,663 | 388.29 | | 1,632 | | 1,632 | | 2,911 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2410904 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/14/2025 | 1,388 | 527,149 | 383.26 | 9,133 | | | 9,133 | | 15,992 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511482 | | N/A | Equity/Index | UBS- | 06/03/2025 | 05/08/2026 | 271 | 105,584 | 392.06 | | 1,864 | | 1,864 | | 2,539 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511275 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 05/01/2026 | 215 | 83,583 | 387.08 | | 1,896 | | 1,896 | | 2,421 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411125 | | N/A | Equity/Index | BMO- | 12/24/2024 | 12/05/2025 | 1,562 | 593,732 | 388.29 | 7,341 | | | 7,341 | | 13,744 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505401 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 02/20/2026 | 221 | 85,202 | 387.69 | | 1,597 | | 1,597 | | 2,205 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405025 | | N/A | Equity/Index | BMO- | 08/05/2024 | 07/18/2025 | 5,550 | 2,102,340 | 383.84 | 30,359 | | | 30,359 | | 55,333 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410905 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/20/2025 | 3,118 | 1,184,185 | 383.47 | 20,473 | | | 20,473 | | 35,722 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406612 | | N/A | Equity/Index | JPM- | 09/26/2024 | 09/26/2025 | 5,322 | 2,079,020 | 392.65 | 41,372 | | | 41,372 | | 25,448 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510617 | | N/A | Equity/Index | NGFP- | 05/22/2025 | 05/05/2026 | 420 | 162,448 | 387.74 | | 3,205 | | 3,205 | | 4,586 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501047 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/08/2025 | 242 | 92,466 | 388.29 | | 1,316 | | 1,316 | | 2,049 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512400 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/19/2026 | 154 | 60,188 | 387.33 | | 1,518 | | 1,518 | | 1,893 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509473 | | N/A | Equity/Index | BMO- | 05/08/2025 | 05/01/2026 | 5,272 | 2,041,424 | 391.8 | | 28,416 | | 28,416 | | 45,959 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500567 | | N/A | Equity/Index | NGFP- | 01/10/2025 | 12/18/2025 | 3,110 | 1,173,559 | 383.57 | | 16,996 | | 16,996 | | 36,674 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409636 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/20/2025 | 1,487 | 577,313 | 389.42 | 11,227 | | | 11,227 | | 10,185 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410406 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/26/2025 | 2,069 | 796,296 | 389.11 | 12,248 | | | 12,248 | | 17,021 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502118 | | N/A | Equity/Index | GS- | 01/31/2025 | 01/23/2026 | 3,081 | 1,183,628 | 383.38 | | 27,079 | | 27,079 | | 38,905 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510990 | | N/A | Equity/Index | NGFP- | 05/27/2025 | 05/21/2026 | 1,988 | 772,696 | 391.29 | | 14,099 | | 14,099 | | 18,183 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501483 | | N/A | Equity/Index | GS- | 01/24/2025 | 01/16/2026 | 5,458 | 2,093,907 | 385.91 | | 40,313 | | 40,313 | | 58,959 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504552 | | N/A | Equity/Index | JPM- | 03/03/2025 | 02/10/2026 | 260 | 100,630 | 387.21 | | 2,145 | | 2,145 | | 2,704 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505404 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 03/06/2026 | 4,421 | 1,704,428 | 385.12 | | 37,919 | | 37,919 | | 52,105 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509012 | | N/A | Equity/Index | NGFP- | 05/02/2025 | 04/24/2026 | 362 | 140,080 | 387.46 | | 2,862 | | 2,862 | | 3,963 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405467 | | N/A | Equity/Index | JPM- | 08/20/2024 | 07/25/2025 | 4,906 | 1,888,859 | 380.43 | 52,375 | | | 52,375 | | 65,351 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500867 | | N/A | Equity/Index | NGFP- | 01/15/2025 | 12/22/2025 | 3,457 | 1,315,492 | 379.79 | | 29,149 | | 29,149 | | 54,323 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501833 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/28/2026 | 1,551 | 594,715 | 387.77 | | 9,756 | | 9,756 | | 15,502 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404883 | | N/A | Equity/Index | BNP- | 07/31/2024 | 07/31/2025 | 6,832 | 2,600,000 | 383.20600200000001 | 48,880 | | | 48,880 | | 73,426 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505904 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/13/2026 | 4,215 | 1,632,301 | 389.39 | | 30,264 | | 30,264 | | 40,250 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511138 | | N/A | Equity/Index | UBS- | 05/28/2025 | 05/19/2026 | 6,256 | 2,425,827 | 387.33 | | 52,801 | | 52,801 | | 76,890 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405684 | | N/A | Equity/Index | JPM- | 08/27/2024 | 08/06/2025 | 1,748 | 673,487 | 383.49 | 16,085 | | | 16,085 | | 18,273 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512265 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/03/2026 | 255 | 99,733 | 394.35 | | 1,730 | | 1,730 | | 1,988 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411040 | | N/A | Equity/Index | BMO- | 12/23/2024 | 11/14/2025 | 2,530 | 959,325 | 380.71 | 17,457 | | | 17,457 | | 35,968 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511869 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/21/2026 | 226 | 87,914 | 386.46 | | 2,122 | | 2,122 | | 2,909 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505911 | | N/A | Equity/Index | BMO- | 03/21/2025 | 03/16/2026 | 4,501 | 1,743,057 | 385.53 | | 40,464 | | 40,464 | | 54,081 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407661 | | N/A | Equity/Index | GS- | 10/25/2024 | 10/10/2025 | 3,794 | 1,469,378 | 387.26 | 32,363 | | | 32,363 | | 31,510 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404523 | | N/A | Equity/Index | BOA- | 07/18/2024 | 07/18/2025 | 7,344 | 2,800,000 | 383.16629999999998 | 55,664 | | | 55,664 | | 77,866 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2501839 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/27/2026 | 2,066 | 792,187 | 386.71 | | 13,863 | | 13,863 | | 22,051 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502485 | | N/A | Equity/Index | JPM- | 02/05/2025 | 01/30/2026 | 3,933 | 1,522,622 | 388.01 | | 31,770 | | 31,770 | | 38,320 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503189 | | N/A | Equity/Index | BMO- | 02/13/2025 | 01/27/2026 | 400 | 155,044 | 382.88 | | 4,316 | | 4,316 | | 5,351 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501049 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/03/2025 | 169 | 64,573 | 386.97 | | 993 | | 993 | | 1,558 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512270 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/04/2026 | 3,953 | 1,546,058 | 391.2 | | 32,466 | | 32,466 | | 37,020 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508164 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/01/2026 | 464 | 179,378 | 391 | | 2,875 | | 2,875 | | 4,102 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505058 | | N/A | Equity/Index | BMO- | 03/10/2025 | 03/04/2026 | 6,558 | 2,517,813 | 386.29 | | 48,005 | | 48,005 | | 74,681 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404753 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/25/2025 | 7,935 | 3,000,000 | 379.98045000000002 | 58,800 | | | 58,800 | | 109,810 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510868 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 04/22/2026 | 195 | 75,648 | 386.59 | | 1,672 | | 1,672 | | 2,233 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511265 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 09/12/2025 | 236 | 91,747 | 387.27 | | 1,247 | | 1,247 | | 1,751 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502670 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/16/2026 | 275 | 106,081 | 381.62 | | 2,745 | | 2,745 | | 3,899 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508497 | | N/A | Equity/Index | BMO- | 04/25/2025 | 03/30/2026 | 356 | 137,922 | 392.1 | | 2,061 | | 2,061 | | 2,909 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512276 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 05/27/2026 | 355 | 138,844 | 388.68 | | 3,333 | | 3,333 | | 3,778 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511872 | | N/A | Equity/Index | UBS- | 06/09/2025 | 12/29/2025 | 148 | 57,572 | 379.13 | | 1,810 | | 1,810 | | 2,290 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505402 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 02/11/2026 | 158 | 60,914 | 386.86 | | 1,184 | | 1,184 | | 1,637 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410500 | | N/A | Equity/Index | NGFP- | 12/16/2024 | 11/14/2025 | 259 | 99,725 | 386.9 | 1,926 | | | 1,926 | | 2,315 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410897 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/18/2025 | 2,965 | 1,126,077 | 386.03 | 16,411 | | | 16,411 | | 28,450 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407659 | | N/A | Equity/Index | GS- | 10/25/2024 | 10/03/2025 | 2,731 | 1,057,689 | 391.05 | 18,474 | | | 18,474 | | 15,710 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507913 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/09/2026 | 2,953 | 1,138,736 | 385.92 | | 22,590 | | 22,590 | | 35,167 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513360 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/23/2026 | 430 | 169,282 | 395.52 | | 3,225 | | 3,225 | | 3,556 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512396 | | N/A | Equity/Index | UBS- | 06/16/2025 | 06/04/2026 | 287 | 112,168 | 391.2 | | 2,319 | | 2,319 | | 2,935 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410238 | | N/A | Equity/Index | NGFP- | 12/11/2024 | 11/03/2025 | 361 | 140,425 | 388.5 | 3,082 | | | 3,082 | | 2,780 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409606 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/20/2025 | 884 | 343,204 | 390.59 | 5,500 | | | 5,500 | | 4,509 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504917 | | N/A | Equity/Index | JPM- | 03/07/2025 | 02/27/2026 | 10,093 | 3,884,291 | 386.68 | | 76,206 | | 76,206 | | 110,783 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409595 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/29/2025 | 1,728 | 670,879 | 394.27 | 9,107 | | | 9,107 | | 6,545 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500650 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/19/2025 | 901 | 339,082 | 380.36 | | 5,325 | | 5,325 | | 13,363 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507569 | | N/A | Equity/Index | JPM- | 04/14/2025 | 09/25/2025 | 238 | 91,397 | 396.76 | | 350 | | 350 | | 681 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512674 | | N/A | Equity/Index | BMO- | 06/20/2025 | 06/15/2026 | 1,197 | 467,584 | 394.04 | | 7,972 | | 7,972 | | 9,738 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408717 | | N/A | Equity/Index | JPM- | 11/19/2024 | 10/14/2025 | 490 | 187,793 | 388.55 | 2,859 | | | 2,859 | | 3,744 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506785 | | N/A | Equity/Index | NGFP- | 04/04/2025 | 03/30/2026 | 1,559 | 596,816 | 392.1 | | 6,780 | | 6,780 | | 12,551 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508395 | | N/A | Equity/Index | RBC- | 04/24/2025 | 05/08/2026 | 1,056 | 409,158 | 371.45 | | 19,378 | | 15,943 | | 25,508 | | | (3,435) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409608 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/03/2025 | 2,301 | 893,340 | 392.99 | 13,364 | | | 13,364 | | 10,328 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410297 | | N/A | Equity/Index | BMO- | 12/12/2024 | 11/25/2025 | 3,107 | 1,201,446 | 388.94 | 21,625 | | | 21,625 | | 25,786 | | | | | | | .0001 |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2504556 | | N/A | Equity/Index | JPM- | 03/03/2025 | 02/06/2026 | 241 | 93,277 | 385.75 | | 2,155 | | 2,155 | | 2,728 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501205 | | N/A | Equity/Index | GS- | 01/21/2025 | 01/02/2026 | 1,826 | 699,504 | 379.29 | | 18,777 | | 18,777 | | 28,272 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509142 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/07/2026 | 760 | 294,682 | 382.61 | | 8,117 | | 8,117 | | 11,329 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512957 | | N/A | Equity/Index | JPM- | 06/24/2025 | 09/12/2025 | 243 | 95,302 | 387.27 | | 1,679 | | 1,679 | | 1,923 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512478 | | N/A | Equity/Index | BOA- | 06/17/2025 | 06/10/2026 | 1,082 | 422,911 | 393.86 | | 7,523 | | 7,523 | | 9,236 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404345 | | N/A | Equity/Index | BOA- | 07/12/2024 | 07/14/2025 | 5,502 | 2,100,000 | 383.60849999999999 | 41,580 | | | 41,580 | | 55,596 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505547 | | N/A | Equity/Index | RBC- | 03/17/2025 | 02/26/2026 | 147 | 56,746 | 392.14 | | 838 | | 838 | | 1,211 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406730 | | N/A | Equity/Index | JPM- | 10/01/2024 | 10/01/2025 | 5,075 | 1,981,710 | 392.63 | 39,436 | | | 39,436 | | 24,835 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500568 | | N/A | Equity/Index | NGFP- | 01/10/2025 | 12/24/2025 | 2,037 | 768,662 | 383.91 | | 11,014 | | 11,014 | | 23,697 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407657 | | N/A | Equity/Index | GS- | 10/25/2024 | 10/02/2025 | 849 | 328,809 | 389.49 | 6,291 | | | 6,291 | | 5,656 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513361 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/16/2026 | 356 | 140,150 | 394.61 | | 2,787 | | 2,787 | | 3,066 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502772 | | N/A | Equity/Index | NGFP- | 02/10/2025 | 01/23/2026 | 291 | 112,678 | 383.39 | | 2,995 | | 2,995 | | 3,612 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509014 | | N/A | Equity/Index | NGFP- | 05/02/2025 | 04/27/2026 | 3,391 | 1,312,181 | 387.42 | | 26,989 | | 26,989 | | 37,336 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504548 | | N/A | Equity/Index | JPM- | 03/03/2025 | 02/20/2026 | 397 | 153,655 | 388.18 | | 3,137 | | 3,137 | | 3,941 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410298 | | N/A | Equity/Index | BMO- | 12/12/2024 | 11/21/2025 | 2,432 | 940,430 | 387.93 | 17,997 | | | 17,997 | | 21,681 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508508 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/07/2026 | 259 | 100,342 | 378.72 | | 3,323 | | 3,323 | | 4,426 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510613 | | N/A | Equity/Index | NGFP- | 05/22/2025 | 05/07/2026 | 349 | 134,986 | 394.33 | | 1,746 | | 1,746 | | 2,606 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511554 | | N/A | Equity/Index | UBS- | 06/04/2025 | 05/29/2026 | 1,937 | 757,754 | 394.59 | | 13,113 | | 13,113 | | 16,210 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513355 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/23/2026 | 647 | 254,711 | 396.9 | | 4,464 | | 4,464 | | 4,937 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512840 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/11/2026 | 270 | 105,891 | 394.59 | | 1,942 | | 1,942 | | 2,101 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510871 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/18/2026 | 2,494 | 967,522 | 386.96 | | 21,643 | | 21,643 | | 28,781 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504031 | | N/A | Equity/Index | GS- | 02/25/2025 | 02/06/2026 | 887 | 343,633 | 385.75 | | 8,140 | | 8,140 | | 9,929 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410899 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/28/2025 | 2,750 | 1,044,423 | 386.06 | 15,507 | | | 15,507 | | 26,784 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503538 | | N/A | Equity/Index | GS- | 02/19/2025 | 02/13/2026 | 258 | 100,037 | 393.1 | | 1,593 | | 1,593 | | 1,825 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501836 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/22/2026 | 2,240 | 858,906 | 387.27 | | 14,381 | | 14,381 | | 22,950 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409300 | | N/A | Equity/Index | NGFP- | 11/27/2024 | 11/07/2025 | 1,163 | 448,988 | 392.43 | 6,576 | | | 6,576 | | 6,440 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409996 | | N/A | Equity/Index | NGFP- | 12/06/2024 | 12/03/2025 | 258 | 100,179 | 392.92 | 1,722 | | | 1,722 | | 1,495 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506408 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/23/2026 | 679 | 263,601 | 387.26 | | 6,051 | | 6,051 | | 7,239 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507448 | | N/A | Equity/Index | JPM- | 04/11/2025 | 03/27/2026 | 741 | 283,551 | 388.36 | | 4,214 | | 4,214 | | 7,636 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504550 | | N/A | Equity/Index | JPM- | 03/03/2025 | 02/19/2026 | 130 | 50,315 | 387.74 | | 1,053 | | 1,053 | | 1,324 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503058 | | N/A | Equity/Index | NGFP- | 02/12/2025 | 02/11/2026 | 1,982 | 763,645 | 390.61 | | 12,284 | | 12,284 | | 16,180 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501619 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/07/2026 | 435 | 166,553 | 378.6 | | 4,272 | | 4,272 | | 7,172 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501473 | | N/A | Equity/Index | GS- | 01/24/2025 | 12/05/2025 | 275 | 105,501 | 388.38 | | 1,616 | | 1,616 | | 2,360 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405599 | | N/A | Equity/Index | RBC- | 08/23/2024 | 08/14/2025 | 1,700 | 655,350 | 387.72 | 12,716 | | | 12,716 | | 11,722 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2510572 | | N/A | Equity/Index | RBC- | 05/21/2025 | 05/08/2026 | 1,096 | 423,560 | 387.78 | | 8,110 | | 8,110 | | 12,994 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501480 | | N/A | Equity/Index | GS- | 01/24/2025 | 01/20/2026 | 75 | 28,773 | 387.25 | | 513 | | 513 | | 748 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500868 | | N/A | Equity/Index | NGFP- | 01/15/2025 | 12/23/2025 | 939 | 357,318 | 379.75 | | 7,945 | | 7,945 | | 14,799 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502116 | | N/A | Equity/Index | GS- | 01/31/2025 | 01/16/2026 | 2,144 | 823,660 | 383.24 | | 18,843 | | 18,843 | | 27,109 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502291 | | N/A | Equity/Index | UBS- | 02/03/2025 | 02/27/2026 | 1,928 | 740,873 | 363.84 | | 42,050 | | 26,118 | | 58,952 | | | (15,931) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504542 | | N/A | Equity/Index | JPM- | 03/03/2025 | 02/20/2026 | 1,554 | 601,460 | 392.06 | | 9,678 | | 9,678 | | 11,959 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501913 | | N/A | Equity/Index | NGFP- | 01/30/2025 | 01/14/2026 | 1,292 | 497,976 | 376.73 | | 17,096 | | 17,096 | | 23,980 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406348 | | N/A | Equity/Index | BOA- | 09/18/2024 | 08/19/2025 | 719 | 278,828 | 397.8 | 3,232 | | | 3,232 | | 1,150 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500649 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/19/2025 | 2,438 | 917,517 | 381.62 | | 13,214 | | 13,214 | | 33,718 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500645 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/15/2025 | 582 | 219,030 | 384.95 | | 2,468 | | 2,468 | | 6,572 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512273 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/03/2026 | 3,824 | 1,495,605 | 389.61 | | 34,362 | | 34,362 | | 39,028 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404295 | | N/A | Equity/Index | RBC- | 07/11/2024 | 07/07/2025 | 4,525 | 1,724,794 | 379.72 | 41,449 | | | 41,449 | | 60,676 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500570 | | N/A | Equity/Index | NGFP- | 01/10/2025 | 12/23/2025 | 1,708 | 644,514 | 382.97 | | 9,812 | | 9,812 | | 21,005 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506792 | | N/A | Equity/Index | NGFP- | 04/04/2025 | 03/26/2026 | 1,547 | 592,223 | 386.79 | | 9,627 | | 9,627 | | 16,997 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511134 | | N/A | Equity/Index | UBS- | 05/28/2025 | 05/11/2026 | 298 | 115,552 | 387.78 | | 2,426 | | 2,426 | | 3,546 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410890 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/28/2025 | 8,226 | 3,124,153 | 387.45 | 42,298 | | | 42,298 | | 72,570 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406510 | | N/A | Equity/Index | RBC- | 09/24/2024 | 07/03/2025 | 619 | 241,874 | 380.29 | 8,629 | | | 8,629 | | 7,946 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506787 | | N/A | Equity/Index | NGFP- | 04/04/2025 | 03/27/2026 | 2,104 | 805,453 | 391.19 | | 9,695 | | 9,695 | | 17,843 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410692 | | N/A | Equity/Index | NGFP- | 12/18/2024 | 11/17/2025 | 650 | 246,851 | 382.83 | 4,312 | | | 4,312 | | 7,731 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513263 | | N/A | Equity/Index | UBS- | 06/27/2025 | 11/12/2025 | 331 | 129,894 | 384.54 | | 3,307 | | 3,307 | | 3,541 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511754 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 05/22/2026 | 313 | 121,563 | 386.97 | | 2,743 | | 2,743 | | 3,624 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500941 | | N/A | Equity/Index | RBC- | 01/16/2025 | 12/24/2025 | 304 | 116,009 | 383.91 | | 2,189 | | 2,189 | | 3,565 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500863 | | N/A | Equity/Index | NGFP- | 01/15/2025 | 12/30/2025 | 1,795 | 683,051 | 382.74 | | 12,838 | | 12,838 | | 22,547 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409605 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/26/2025 | 2,701 | 1,048,636 | 390.95 | 16,608 | | | 16,608 | | 13,647 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409625 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/01/2025 | 1,852 | 719,020 | 387.04 | 14,149 | | | 14,149 | | 13,378 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506474 | | N/A | Equity/Index | JPM- | 03/31/2025 | 03/24/2026 | 4,898 | 1,908,506 | 387.24 | | 47,500 | | 47,500 | | 53,605 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502665 | | N/A | Equity/Index | BMO- | 02/07/2025 | 02/02/2026 | 1,613 | 622,215 | 384.17 | | 14,178 | | 14,178 | | 20,200 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511267 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 04/29/2026 | 272 | 105,743 | 392.97 | | 1,660 | | 1,660 | | 2,180 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504301 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/13/2026 | 567 | 219,248 | 387.61 | | 4,500 | | 4,500 | | 5,628 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513264 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/22/2026 | 4,461 | 1,750,630 | 390.63 | | 41,130 | | 41,130 | | 48,157 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501055 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/19/2025 | 886 | 338,532 | 380.36 | | 8,013 | | 8,013 | | 12,600 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501481 | | N/A | Equity/Index | GS- | 01/24/2025 | 01/15/2026 | 390 | 149,620 | 387 | | 2,693 | | 2,693 | | 3,931 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501495 | | N/A | Equity/Index | GS- | 01/24/2025 | 01/06/2026 | 138 | 52,942 | 381.52 | | 1,292 | | 1,292 | | 1,902 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501395 | | N/A | Equity/Index | BMO- | 01/23/2025 | 01/23/2026 | 872 | 334,307 | 362.95 | | 18,879 | | 18,879 | | 26,763 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2513261 | | N/A | Equity/Index | UBS | 06/27/2025 | 11/24/2025 | 346 | 135,781 | 385.49 | | 3,290 | | 3,290 | | 3,511 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511282 | | N/A | Equity/Index | NGFP | 05/30/2025 | 05/12/2026 | 278 | 108,075 | 386.41 | | 2,582 | | 2,582 | | 3,281 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507214 | | N/A | Equity/Index | RBC | 04/10/2025 | 04/14/2026 | 900 | 343,917 | 372.41 | | 12,492 | | 9,742 | | 20,808 | | | (2,750) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406392 | | N/A | Equity/Index | BMO | 09/20/2024 | 09/22/2025 | 3,593 | 1,400,000 | 391.568100000000002 | 27,580 | | | 27,580 | | 19,891 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511860 | | N/A | Equity/Index | UBS | 06/09/2025 | 09/25/2025 | 239 | 92,971 | 396.76 | | 425 | | 425 | | 709 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504553 | | N/A | Equity/Index | JPM | 03/03/2025 | 02/24/2026 | 3,657 | 1,415,405 | 387.71 | | 29,865 | | 29,865 | | 37,537 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507589 | | N/A | Equity/Index | JPM | 04/14/2025 | 03/11/2026 | 146 | 56,067 | 383.01 | | 1,241 | | 1,241 | | 1,991 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501909 | | N/A | Equity/Index | NGFP | 01/30/2025 | 01/09/2026 | 300 | 115,629 | 378.99 | | 3,535 | | 3,535 | | 4,980 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405313 | | N/A | Equity/Index | BMO | 08/14/2024 | 08/14/2025 | 4,448 | 1,700,000 | 384.817000000001 | 32,300 | | | 32,300 | | 42,637 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512399 | | N/A | Equity/Index | UBS | 06/16/2025 | 05/29/2026 | 139 | 54,325 | 388.77 | | 1,280 | | 1,280 | | 1,605 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512484 | | N/A | Equity/Index | BOA | 06/17/2025 | 06/05/2026 | 429 | 167,679 | 389.14 | | 3,902 | | 3,902 | | 4,692 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507138 | | N/A | Equity/Index | BMO | 04/09/2025 | 04/01/2026 | 2,471 | 941,846 | 394.91 | | 7,759 | | 7,759 | | 16,757 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501621 | | N/A | Equity/Index | BMO | 01/27/2025 | 01/12/2026 | 435 | 166,553 | 378.48 | | 4,328 | | 4,328 | | 7,234 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512264 | | N/A | Equity/Index | NGFP | 06/13/2025 | 06/02/2026 | 255 | 99,733 | 394.42 | | 1,720 | | 1,720 | | 1,977 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512964 | | N/A | Equity/Index | JPM | 06/24/2025 | 06/17/2026 | 559 | 219,234 | 391.44 | | 4,891 | | 4,891 | | 5,341 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502668 | | N/A | Equity/Index | BMO | 02/07/2025 | 01/29/2026 | 1,217 | 469,458 | 383.44 | | 11,087 | | 11,087 | | 15,805 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410412 | | N/A | Equity/Index | BMO | 12/13/2024 | 11/14/2025 | 1,566 | 602,706 | 385.85 | 11,228 | | | 11,228 | | 16,021 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502114 | | N/A | Equity/Index | GS | 01/31/2025 | 01/23/2026 | 4,355 | 1,673,060 | 383.64 | | 37,726 | | 37,726 | | 54,190 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501617 | | N/A | Equity/Index | BMO | 01/27/2025 | 01/08/2026 | 1,664 | 637,112 | 378.8 | | 16,207 | | 16,207 | | 27,180 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509011 | | N/A | Equity/Index | NGFP | 05/02/2025 | 04/27/2026 | 396 | 153,236 | 388.19 | | 3,010 | | 3,010 | | 4,180 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500565 | | N/A | Equity/Index | NGFP | 01/10/2025 | 12/19/2025 | 2,384 | 899,602 | 384.92 | | 11,913 | | 11,913 | | 25,868 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503745 | | N/A | Equity/Index | BMO | 02/21/2025 | 02/13/2026 | 4,521 | 1,752,385 | 387.61 | | 37,931 | | 37,931 | | 46,529 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410294 | | N/A | Equity/Index | BMO | 12/12/2024 | 11/21/2025 | 681 | 263,336 | 389.34 | 4,617 | | | 4,617 | | 5,454 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411036 | | N/A | Equity/Index | BMO | 12/23/2024 | 11/19/2025 | 1,276 | 483,834 | 383.8 | 7,146 | | | 7,146 | | 15,080 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512559 | | N/A | Equity/Index | NGFP | 06/18/2025 | 06/09/2026 | 6,026 | 2,354,780 | 389 | | 55,186 | | 55,186 | | 63,975 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409639 | | N/A | Equity/Index | NGFP | 12/04/2024 | 08/18/2025 | 150 | 58,236 | 385.81 | 1,279 | | | 1,279 | | 1,192 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507752 | | N/A | Equity/Index | GS | 04/16/2025 | 04/09/2026 | 259 | 100,031 | 386.87 | | 2,079 | | 2,079 | | 2,921 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406137 | | N/A | Equity/Index | GS | 09/12/2024 | 08/15/2025 | 2,600 | 1,006,902 | 382.43 | 28,252 | | | 28,252 | | 29,110 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502931 | | N/A | Equity/Index | GS | 02/11/2025 | 01/22/2026 | 259 | 100,166 | 389.83 | | 1,790 | | 1,790 | | 2,193 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512481 | | N/A | Equity/Index | BOA | 06/17/2025 | 06/09/2026 | 554 | 216,536 | 393.28 | | 3,980 | | 3,980 | | 4,883 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507586 | | N/A | Equity/Index | JPM | 04/14/2025 | 03/13/2026 | 271 | 104,069 | 384.34 | | 2,136 | | 2,136 | | 3,449 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506405 | | N/A | Equity/Index | NGFP | 03/28/2025 | 03/20/2026 | 674 | 261,660 | 388.09 | | 5,708 | | 5,708 | | 6,822 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404647 | | N/A | Equity/Index | BOA | 07/23/2024 | 07/23/2025 | 3,252 | 1,235,231 | 382.514415999999998 | 23,383 | | | 23,383 | | 36,646 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2510872 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/13/2026 | 278 | 107,847 | 386.67 | | 2,437 | | 2,437 | | 3,240 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503624 | | N/A | Equity/Index | NGFP- | 02/20/2025 | 02/03/2026 | 294 | 114,125 | 385.42 | | 2,840 | | 2,840 | | 3,286 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503267 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/06/2026 | 258 | 99,900 | 390.96 | | 1,718 | | 1,718 | | 2,111 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510044 | | N/A | Equity/Index | UBS- | 05/14/2025 | 05/06/2026 | 1,115 | 429,799 | 389.36 | | 7,103 | | 7,103 | | 12,118 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405022 | | N/A | Equity/Index | BMO- | 08/05/2024 | 07/24/2025 | 1,258 | 476,530 | 362.12 | 22,267 | | | 22,267 | | 39,625 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407708 | | N/A | Equity/Index | BOA- | 10/28/2024 | 09/19/2025 | 940 | 363,686 | 391.96 | 5,778 | | | 5,778 | | 5,052 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510357 | | N/A | Equity/Index | NGFP- | 05/19/2025 | 04/24/2026 | 372 | 144,087 | 391.29 | | 2,309 | | 2,309 | | 3,274 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512387 | | N/A | Equity/Index | UBS- | 06/16/2025 | 12/08/2025 | 200 | 78,166 | 388.29 | | 1,442 | | 1,442 | | 1,690 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504211 | | N/A | Equity/Index | NGFP- | 02/27/2025 | 01/22/2026 | 490 | 189,013 | 389.96 | | 3,035 | | 3,035 | | 4,027 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411128 | | N/A | Equity/Index | BMO- | 12/24/2024 | 12/10/2025 | 2,534 | 963,199 | 387.92 | 12,366 | | | 12,366 | | 23,041 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504912 | | N/A | Equity/Index | JPM- | 03/07/2025 | 02/13/2026 | 521 | 200,507 | 387.61 | | 3,634 | | 3,634 | | 5,314 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406090 | | N/A | Equity/Index | JPM- | 09/10/2024 | 08/21/2025 | 1,936 | 746,483 | 389.07 | 13,149 | | | 13,149 | | 11,833 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501476 | | N/A | Equity/Index | GS- | 01/24/2025 | 12/03/2025 | 28 | 10,742 | 387.31 | | 176 | | 176 | | 258 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408203 | | N/A | Equity/Index | NGFP- | 11/07/2024 | 10/21/2025 | 4,120 | 1,592,256 | 388.28 | 31,769 | | | 31,769 | | 31,241 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411038 | | N/A | Equity/Index | BMO- | 12/23/2024 | 11/14/2025 | 404 | 153,189 | 381.77 | 2,594 | | | 2,594 | | 5,395 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513254 | | N/A | Equity/Index | UBS- | 06/27/2025 | 11/10/2025 | 283 | 111,058 | 387.4 | | 2,270 | | 2,270 | | 2,435 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407710 | | N/A | Equity/Index | BOA- | 10/28/2024 | 09/22/2025 | 296 | 114,522 | 391.96 | 1,822 | | | 1,822 | | 1,599 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500644 | | N/A | Equity/Index | BMO- | 01/13/2025 | 12/05/2025 | 299 | 112,526 | 387.47 | | 1,014 | | 1,014 | | 2,806 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507757 | | N/A | Equity/Index | GS- | 04/16/2025 | 04/09/2026 | 296 | 114,321 | 384.97 | | 2,649 | | 2,649 | | 3,693 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506936 | | N/A | Equity/Index | JPM- | 04/07/2025 | 09/18/2025 | 387 | 146,603 | 387.8 | | 883 | | 883 | | 2,959 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511266 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 04/30/2026 | 257 | 99,911 | 393.71 | | 1,496 | | 1,496 | | 1,971 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511861 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/08/2026 | 431 | 167,659 | 392.06 | | 2,849 | | 2,849 | | 4,038 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405024 | | N/A | Equity/Index | BMO- | 08/05/2024 | 07/24/2025 | 1,621 | 614,035 | 383.25 | 9,369 | | | 9,369 | | 17,151 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501831 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/22/2026 | 328 | 125,768 | 389.96 | | 1,761 | | 1,761 | | 2,811 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501060 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/26/2025 | 6,869 | 2,624,576 | 379.13 | | 67,083 | | 67,083 | | 112,057 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404069 | | N/A | Equity/Index | RBC- | 07/02/2024 | 07/02/2025 | 4,524 | 1,700,000 | 377.99 | 32,776 | | | 32,776 | | 68,471 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511274 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 05/22/2026 | 14,308 | 5,562,378 | 387.94 | | 123,292 | | 123,292 | | 157,464 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503627 | | N/A | Equity/Index | NGFP- | 02/20/2025 | 01/30/2026 | 764 | 296,570 | 384.17 | | 7,862 | | 7,862 | | 9,139 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512390 | | N/A | Equity/Index | UBS- | 06/16/2025 | 06/02/2026 | 128 | 50,026 | 394.4 | | 852 | | 852 | | 1,090 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509351 | | N/A | Equity/Index | BMO- | 05/07/2025 | 04/28/2026 | 523 | 203,688 | 392.6 | | 3,488 | | 3,488 | | 4,329 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510615 | | N/A | Equity/Index | NGFP- | 05/22/2025 | 05/15/2026 | 584 | 225,880 | 391.93 | | 3,483 | | 3,483 | | 5,104 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507574 | | N/A | Equity/Index | JPM- | 04/14/2025 | 04/02/2026 | 137 | 52,611 | 394.8 | | 560 | | 560 | | 948 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512846 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/15/2026 | 241 | 94,518 | 393.43 | | 1,869 | | 1,869 | | 2,019 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2511616 | | N/A | Equity/Index | UBS- | 06/05/2025 | 05/06/2026 | 356 | 138,826 | 389.36 | | 2,955 | | 2,955 | | 3,869 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506476 | | N/A | Equity/Index | JPM- | 03/31/2025 | 03/18/2026 | 217 | 84,554 | 386.56 | | 2,168 | | 2,168 | | 2,453 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510987 | | N/A | Equity/Index | NGFP- | 05/27/2025 | 05/07/2026 | 314 | 122,046 | 394.33 | | 1,791 | | 1,791 | | 2,345 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501048 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/10/2025 | 195 | 74,508 | 388.04 | | 1,083 | | 1,083 | | 1,688 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503270 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/06/2026 | 3,162 | 1,224,358 | 389.61 | | 22,925 | | 22,925 | | 28,342 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410405 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/26/2025 | 1,769 | 680,835 | 389.92 | 9,906 | | | 9,906 | | 13,672 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505550 | | N/A | Equity/Index | RBC- | 03/17/2025 | 02/19/2026 | 265 | 102,298 | 387.74 | | 1,966 | | 1,966 | | 2,608 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505554 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/11/2026 | 230 | 88,787 | 387.41 | | 1,794 | | 1,794 | | 2,587 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505398 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 02/26/2026 | 195 | 75,178 | 389.04 | | 1,310 | | 1,310 | | 1,807 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409587 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/01/2025 | 1,560 | 605,654 | 396.38 | 7,109 | | | 7,109 | | 5,096 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511553 | | N/A | Equity/Index | UBS- | 06/04/2025 | 05/29/2026 | 699 | 273,449 | 394.92 | | 4,641 | | 4,641 | | 5,737 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508064 | | N/A | Equity/Index | GS- | 04/21/2025 | 04/09/2026 | 2,857 | 1,102,488 | 381.16 | | 30,747 | | 30,747 | | 43,070 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409634 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/17/2025 | 6,650 | 2,581,796 | 389.42 | 49,948 | | | 49,948 | | 45,118 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501841 | | N/A | Equity/Index | BMO- | 01/29/2025 | 01/23/2026 | 883 | 338,578 | 384.53 | | 6,728 | | 6,728 | | 10,705 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502535 | | N/A | Equity/Index | BMO- | 02/06/2025 | 01/13/2026 | 268 | 103,649 | 377.47 | | 3,508 | | 3,508 | | 4,684 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506426 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/04/2026 | 1,368 | 531,085 | 368.52 | | 28,810 | | 28,810 | | 35,923 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507576 | | N/A | Equity/Index | JPM- | 04/14/2025 | 03/23/2026 | 265 | 101,765 | 391.13 | | 1,364 | | 1,364 | | 2,288 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512402 | | N/A | Equity/Index | UBS- | 06/16/2025 | 01/16/2026 | 139 | 54,325 | 381.85 | | 1,637 | | 1,637 | | 1,875 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410241 | | N/A | Equity/Index | NGFP- | 12/11/2024 | 11/12/2025 | 2,667 | 1,037,436 | 386.59 | 25,681 | | | 25,681 | | 24,299 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510864 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 04/23/2026 | 258 | 100,089 | 389.02 | | 1,911 | | 1,911 | | 2,588 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511280 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 05/22/2026 | 931 | 361,936 | 386.97 | | 8,478 | | 8,478 | | 10,779 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508289 | | N/A | Equity/Index | NGFP- | 04/23/2025 | 04/16/2026 | 1,343 | 517,001 | 386.22 | | 10,349 | | 10,349 | | 15,585 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406178 | | N/A | Equity/Index | JPM- | 09/13/2024 | 09/12/2025 | 13,479 | 5,240,000 | 391.16 | 101,657 | | | 101,657 | | 71,238 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501063 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/19/2025 | 329 | 125,708 | 378.41 | | 3,315 | | 3,315 | | 5,538 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509642 | | N/A | Equity/Index | BMO- | 05/09/2025 | 05/04/2026 | 3,987 | 1,546,079 | 386.96 | | 33,291 | | 33,291 | | 46,190 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410239 | | N/A | Equity/Index | NGFP- | 12/11/2024 | 11/11/2025 | 2,259 | 878,728 | 387.93 | 20,155 | | | 20,155 | | 18,552 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505400 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 03/09/2026 | 145 | 55,902 | 388.63 | | 1,018 | | 1,018 | | 1,400 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500864 | | N/A | Equity/Index | NGFP- | 01/15/2025 | 12/30/2025 | 263 | 100,079 | 380.98 | | 2,092 | | 2,092 | | 3,650 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500557 | | N/A | Equity/Index | NGFP- | 01/10/2025 | 12/12/2025 | 395 | 149,053 | 386.69 | | 1,714 | | 1,714 | | 3,772 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510361 | | N/A | Equity/Index | NGFP- | 05/19/2025 | 04/22/2026 | 464 | 179,721 | 386.59 | | 3,851 | | 3,851 | | 5,313 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507582 | | N/A | Equity/Index | JPM- | 04/14/2025 | 03/27/2026 | 476 | 182,794 | 387.34 | | 3,185 | | 3,185 | | 5,204 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406511 | | N/A | Equity/Index | RBC- | 09/24/2024 | 07/03/2025 | 570 | 222,728 | 382.39 | 7,148 | | | 7,148 | | 6,121 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410908 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/18/2025 | 1,400 | 531,706 | 382.21 | 9,912 | | | 9,912 | | 17,336 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2410886 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 12/03/2025 | 2,052 | 779,329 | 390.84 | 8,448 | | | 8,448 | | 14,129 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503413 | | N/A | Equity/Index | JPM- | 02/18/2025 | 01/22/2026 | 513 | 198,875 | 385.53 | | 4,791 | | 4,791 | | 5,775 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406370 | | N/A | Equity/Index | RBC- | 09/19/2024 | 09/19/2025 | 4,373 | 1,700,000 | 390.89 | 33,762 | | | 33,762 | | 24,648 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510045 | | N/A | Equity/Index | UBS- | 05/14/2025 | 04/24/2026 | 398 | 153,417 | 387.42 | | 2,810 | | 2,810 | | 4,729 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504307 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/06/2026 | 254 | 98,217 | 385.75 | | 2,222 | | 2,222 | | 2,794 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410896 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 12/03/2025 | 2,686 | 1,020,116 | 386.97 | 14,421 | | | 14,421 | | 24,765 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407911 | | N/A | Equity/Index | NGFP- | 11/01/2024 | 10/16/2025 | 4,500 | 1,728,360 | 388.51 | 28,035 | | | 28,035 | | 32,999 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405885 | | N/A | Equity/Index | JPM- | 09/03/2024 | 09/03/2025 | 6,173 | 2,366,647 | 385.69 | 46,150 | | | 46,150 | | 55,291 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503056 | | N/A | Equity/Index | NGFP- | 02/12/2025 | 02/05/2026 | 4,160 | 1,602,806 | 391.01 | | 24,873 | | 24,873 | | 32,681 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509785 | | N/A | Equity/Index | BMO- | 05/12/2025 | 04/30/2026 | 261 | 100,853 | 389.02 | | 1,621 | | 1,621 | | 2,683 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405678 | | N/A | Equity/Index | JPM- | 08/27/2024 | 08/14/2025 | 2,016 | 776,745 | 387.72 | 14,631 | | | 14,631 | | 14,006 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510247 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/08/2026 | 1,612 | 623,780 | 387.78 | | 12,525 | | 12,525 | | 19,112 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511281 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 05/22/2026 | 4,785 | 1,860,217 | 386.78 | | 44,036 | | 44,036 | | 60,672 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411542 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/04/2025 | 264 | 100,001 | 392.12 | 887 | | | 887 | | 1,681 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508066 | | N/A | Equity/Index | GS- | 04/21/2025 | 04/08/2026 | 297 | 114,609 | 380.11 | | 3,371 | | 3,371 | | 4,699 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502107 | | N/A | Equity/Index | GS- | 01/31/2025 | 01/22/2026 | 453 | 174,029 | 387.27 | | 3,173 | | 3,173 | | 4,531 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406347 | | N/A | Equity/Index | BOA- | 09/18/2024 | 08/19/2025 | 744 | 288,523 | 354.41 | 24,550 | | | 24,550 | | 29,066 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501478 | | N/A | Equity/Index | GS- | 01/24/2025 | 11/24/2025 | 39 | 14,962 | 385.49 | | 271 | | 271 | | 402 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510359 | | N/A | Equity/Index | NGFP- | 05/19/2025 | 05/12/2026 | 2,790 | 1,080,651 | 391.24 | | 17,934 | | 17,934 | | 25,277 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501195 | | N/A | Equity/Index | GS- | 01/21/2025 | 01/06/2026 | 261 | 99,984 | 382.69 | | 2,235 | | 2,235 | | 3,369 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501044 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 11/03/2025 | 228 | 87,117 | 388.5 | | 1,127 | | 1,127 | | 1,756 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501622 | | N/A | Equity/Index | BMO- | 01/27/2025 | 01/09/2026 | 8,396 | 3,214,660 | 377.35 | | 88,662 | | 88,662 | | 147,414 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512841 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 05/27/2026 | 293 | 114,912 | 393.54 | | 2,194 | | 2,194 | | 2,371 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406124 | | N/A | Equity/Index | BOA- | 09/11/2024 | 09/11/2025 | 3,109 | 1,200,000 | 388.41332399999999 | 23,508 | | | 23,508 | | 22,914 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510862 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/18/2026 | 203 | 78,752 | 391.8 | | 1,316 | | 1,316 | | 1,796 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410895 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 12/02/2025 | 4,351 | 1,652,466 | 386.98 | 23,300 | | | 23,300 | | 40,014 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507140 | | N/A | Equity/Index | BMO- | 04/09/2025 | 04/01/2026 | 3,551 | 1,353,499 | 391 | | 15,163 | | 15,163 | | 31,109 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512849 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/17/2026 | 4,582 | 1,797,015 | 390.86 | | 41,307 | | 41,307 | | 44,442 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410002 | | N/A | Equity/Index | NGFP- | 12/06/2024 | 12/01/2025 | 519 | 201,523 | 391.32 | 3,799 | | | 3,799 | | 3,418 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509794 | | N/A | Equity/Index | BMO- | 05/12/2025 | 04/08/2026 | 1,313 | 507,356 | 376.67 | | 16,360 | | 16,360 | | 24,593 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511609 | | N/A | Equity/Index | UBS- | 06/05/2025 | 05/05/2026 | 288 | 112,308 | 392.59 | | 1,961 | | 1,961 | | 2,604 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410409 | | N/A | Equity/Index | BMO- | 12/13/2024 | 11/20/2025 | 1,947 | 749,342 | 387.3 | 12,811 | | | 12,811 | | 18,157 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504212 | | N/A | Equity/Index | NGFP- | 02/27/2025 | 02/23/2026 | 3,135 | 1,209,295 | 391.49 | | 18,703 | | 18,703 | | 24,673 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2405460 | | N/A | Equity/Index | JPM- | 08/20/2024 | 08/20/2025 | 3,404 | 1,310,392 | 387.51 | 25,160 | | | 25,160 | | 24,657 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502773 | | N/A | Equity/Index | NGFP- | 02/10/2025 | 01/16/2026 | 324 | 125,456 | 381.61 | | 3,635 | | 3,635 | | 4,409 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503273 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/05/2026 | 1,769 | 684,974 | 387.14 | | 14,842 | | 14,842 | | 18,588 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404178 | | N/A | Equity/Index | BMO- | 07/08/2024 | 07/08/2025 | 10,027 | 3,800,000 | 381.150199999998 | 72,960 | | | 72,960 | | 125,821 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510988 | | N/A | Equity/Index | NGFP- | 05/27/2025 | 04/29/2026 | 325 | 126,321 | 392.97 | | 1,996 | | 1,996 | | 2,605 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407705 | | N/A | Equity/Index | BOA- | 10/28/2024 | 09/24/2025 | 1,081 | 418,239 | 394.66 | 5,627 | | | 5,627 | | 4,432 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410884 | | N/A | Equity/Index | NGFP- | 12/20/2024 | 11/21/2025 | 658 | 249,902 | 390.65 | 2,660 | | | 2,660 | | 4,453 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510993 | | N/A | Equity/Index | NGFP- | 05/27/2025 | 05/15/2026 | 462 | 179,570 | 386.97 | | 4,186 | | 4,186 | | 5,311 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405023 | | N/A | Equity/Index | BMO- | 08/05/2024 | 07/24/2025 | 1,113 | 421,604 | 377.77 | 9,093 | | | 9,093 | | 17,718 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505654 | | N/A | Equity/Index | GS- | 03/18/2025 | 03/11/2026 | 3,576 | 1,382,339 | 383.01 | | 36,611 | | 36,611 | | 48,104 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409586 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/19/2025 | 2,128 | 826,175 | 396.05 | 9,614 | | | 9,614 | | 6,598 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510358 | | N/A | Equity/Index | NGFP- | 05/19/2025 | 05/13/2026 | 720 | 278,878 | 391.5 | | 4,560 | | 4,560 | | 6,435 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512839 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/16/2026 | 384 | 150,601 | 394.93 | | 2,727 | | 2,727 | | 3,247 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409590 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 09/19/2025 | 2,316 | 899,164 | 394.88 | 11,402 | | | 11,402 | | 8,366 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500558 | | N/A | Equity/Index | NGFP- | 01/10/2025 | 12/12/2025 | 691 | 260,749 | 385.45 | | 3,275 | | 3,275 | | 7,172 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501386 | | N/A | Equity/Index | BMO- | 01/23/2025 | 01/07/2026 | 647 | 248,047 | 378.6 | | 6,845 | | 6,845 | | 10,674 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500861 | | N/A | Equity/Index | NGFP- | 01/15/2025 | 12/23/2025 | 406 | 154,495 | 382.97 | | 2,830 | | 2,830 | | 4,993 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508163 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/01/2026 | 307 | 118,683 | 394.91 | | 1,458 | | 1,458 | | 2,104 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405478 | | N/A | Equity/Index | JPM- | 08/21/2024 | 08/21/2025 | 2,852 | 1,100,000 | 388.18 | 21,120 | | | 21,120 | | 19,295 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502669 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/27/2026 | 366 | 141,185 | 383.03 | | 3,404 | | 3,404 | | 4,843 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504551 | | N/A | Equity/Index | JPM- | 03/03/2025 | 02/18/2026 | 265 | 102,566 | 387.7 | | 2,146 | | 2,146 | | 2,700 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510476 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/14/2026 | 397 | 154,036 | 391.25 | | 2,688 | | 2,688 | | 3,930 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508660 | | N/A | Equity/Index | UBS- | 04/28/2025 | 04/07/2026 | 353 | 137,215 | 378.82 | | 4,829 | | 4,829 | | 6,271 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411544 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/10/2025 | 4,030 | 1,526,524 | 391.8 | 14,105 | | | 14,105 | | 26,653 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404500 | | N/A | Equity/Index | BMO- | 07/17/2024 | 07/17/2025 | 3,661 | 1,400,000 | 385.133100000000 1 | 26,180 | | | 26,180 | | 31,890 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503271 | | N/A | Equity/Index | BMO- | 02/14/2025 | 02/03/2026 | 2,493 | 965,315 | 388.11 | | 19,670 | | 19,670 | | 24,544 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501717 | | N/A | Equity/Index | UBS- | 01/28/2025 | 01/13/2026 | 519 | 199,260 | 381.42 | | 4,982 | | 4,982 | | 7,151 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507910 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/09/2026 | 259 | 99,876 | 386.87 | | 1,873 | | 1,873 | | 2,926 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511867 | | N/A | Equity/Index | UBS- | 06/09/2025 | 04/21/2026 | 166 | 64,574 | 386.09 | | 1,537 | | 1,537 | | 2,108 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510046 | | N/A | Equity/Index | UBS- | 05/14/2025 | 05/08/2026 | 4,372 | 1,685,275 | 387.22 | | 31,959 | | 31,959 | | 53,368 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512401 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/14/2026 | 202 | 78,948 | 385.47 | | 2,192 | | 2,192 | | 2,711 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511979 | | N/A | Equity/Index | BMO- | 06/10/2025 | 06/05/2026 | 257 | 100,022 | 394.7 | | 1,511 | | 1,511 | | 1,984 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501280 | | N/A | Equity/Index | NGFP- | 01/22/2025 | 01/05/2026 | 773 | 296,399 | 380.01 | | 7,832 | | 7,832 | | 12,148 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2513257 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/16/2026 | 255 | 100,070 | 394.12 | | 1,910 | | 1,910 | | 2,258 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2410693 | | N/A | Equity/Index | NGFP- | 12/18/2024 | 11/14/2025 | 1,602 | 608,392 | 382.43 | 10,839 | | | 10,839 | | 19,470 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512266 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/01/2026 | 255 | 99,733 | 393.31 | | 1,839 | | 1,839 | | 2,108 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504305 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/11/2026 | 381 | 147,325 | 386.74 | | 3,172 | | 3,172 | | 3,977 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409160 | | N/A | Equity/Index | NGFP- | 11/25/2024 | 10/24/2025 | 5,045 | 1,942,779 | 389.65 | 31,390 | | | 31,390 | | 34,267 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500147 | | N/A | Equity/Index | BMO- | 01/03/2025 | 12/12/2025 | 4,200 | 1,594,152 | 386.69 | | 21,588 | | 21,588 | | 42,158 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508661 | | N/A | Equity/Index | UBS- | 04/28/2025 | 04/08/2026 | 571 | 221,953 | 378.77 | | 7,834 | | 7,834 | | 10,172 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502355 | | N/A | Equity/Index | NGFP- | 02/04/2025 | 01/14/2026 | 397 | 153,071 | 380.5 | | 4,347 | | 4,347 | | 6,128 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503743 | | N/A | Equity/Index | BMO- | 02/21/2025 | 02/12/2026 | 3,667 | 1,421,366 | 389.14 | | 27,979 | | 27,979 | | 34,265 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409598 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 08/29/2025 | 210 | 81,530 | 392.12 | 1,197 | | | 1,197 | | 932 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512268 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/08/2026 | 255 | 99,733 | 392.69 | | 1,929 | | 1,929 | | 2,207 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411313 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/05/2025 | 6,941 | 2,631,541 | 388.29 | 31,582 | | | 31,582 | | 58,484 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511486 | | N/A | Equity/Index | UBS- | 06/03/2025 | 05/20/2026 | 653 | 254,415 | 388 | | 5,825 | | 5,825 | | 7,763 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409638 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/31/2025 | 8,080 | 3,136,979 | 389.27 | 62,652 | | | 62,652 | | 57,883 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500862 | | N/A | Equity/Index | NGFP- | 01/15/2025 | 12/26/2025 | 620 | 235,929 | 382.92 | | 4,356 | | 4,356 | | 7,671 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501479 | | N/A | Equity/Index | GS- | 01/24/2025 | 01/16/2026 | 1,226 | 470,343 | 387.25 | | 8,353 | | 8,353 | | 12,182 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510477 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/08/2026 | 573 | 222,324 | 387.23 | | 4,882 | | 4,882 | | 6,991 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512392 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/20/2026 | 173 | 67,614 | 392.85 | | 1,240 | | 1,240 | | 1,578 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512847 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/12/2026 | 691 | 271,003 | 392.85 | | 5,520 | | 5,520 | | 5,958 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505809 | | N/A | Equity/Index | UBS- | 03/20/2025 | 02/19/2026 | 275 | 106,692 | 387.76 | | 2,280 | | 2,280 | | 2,691 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504631 | | N/A | Equity/Index | RBC- | 03/04/2025 | 01/29/2026 | 337 | 130,180 | 387.27 | | 2,595 | | 2,595 | | 3,340 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408889 | | N/A | Equity/Index | BMO- | 11/21/2024 | 10/21/2025 | 589 | 226,229 | 388.28 | 3,569 | | | 3,569 | | 4,813 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509259 | | N/A | Equity/Index | UBS- | 05/06/2025 | 04/29/2026 | 1,040 | 404,934 | 392.97 | | 6,874 | | 6,874 | | 9,103 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409623 | | N/A | Equity/Index | NGFP- | 12/04/2024 | 10/29/2025 | 1,535 | 595,948 | 391.73 | 10,197 | | | 10,197 | | 8,779 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507580 | | N/A | Equity/Index | JPM- | 04/14/2025 | 04/02/2026 | 368 | 141,319 | 389.75 | | 2,133 | | 2,133 | | 3,518 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408287 | | N/A | Equity/Index | RBC- | 11/08/2024 | 11/10/2025 | 6,207 | 2,400,000 | 386.63 | 54,144 | | | 54,144 | | 57,685 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508173 | | N/A | Equity/Index | JPM- | 04/22/2025 | 04/14/2026 | 564 | 218,037 | 384.79 | | 5,201 | | 5,201 | | 7,211 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507924 | | N/A | Equity/Index | BMO- | 04/17/2025 | 04/10/2026 | 2,960 | 1,141,435 | 382.13 | | 27,854 | | 27,854 | | 42,994 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504540 | | N/A | Equity/Index | JPM- | 03/03/2025 | 11/25/2025 | 232 | 89,793 | 390.29 | | 1,363 | | 1,363 | | 1,702 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502120 | | N/A | Equity/Index | GS- | 01/31/2025 | 01/27/2026 | 3,825 | 1,469,450 | 382.88 | | 34,671 | | 34,671 | | 49,828 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504544 | | N/A | Equity/Index | JPM- | 03/03/2025 | 02/20/2026 | 2,684 | 1,038,815 | 391.49 | | 17,315 | | 17,315 | | 21,477 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512272 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/02/2026 | 5,732 | 2,241,843 | 389.67 | | 51,267 | | 51,267 | | 58,244 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511384 | | N/A | Equity/Index | UBS- | 06/02/2025 | 05/12/2026 | 410 | 159,765 | 391.24 | | 3,030 | | 3,030 | | 4,049 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408891 | | N/A | Equity/Index | BMO- | 11/21/2024 | 12/12/2025 | 769 | 295,365 | 363.61 | 17,333 | | | 7,384 | | 23,008 | | | (8,149) | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506410 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 11/14/2025 | 1,690 | 656,092 | 380.71 | | 18,735 | | 18,735 | | 22,832 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2507923 | | N/A | Equity/Index | BMO | 04/17/2025 | 04/13/2026 | 2,762 | 1,065,082 | 382.66 | | 25,383 | | 25,383 | | 39,199 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502113 | | N/A | Equity/Index | GS | 01/31/2025 | 01/28/2026 | 2,705 | 1,039,180 | 383.93 | | 23,164 | | 23,164 | | 33,270 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509640 | | N/A | Equity/Index | BMO | 05/09/2025 | 05/01/2026 | 4,458 | 1,728,723 | 387.22 | | 36,377 | | 36,377 | | 50,564 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2506477 | | N/A | Equity/Index | JPM | 03/31/2025 | 03/16/2026 | 243 | 94,685 | 385.53 | | 2,559 | | 2,559 | | 2,902 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404459 | | N/A | Equity/Index | RBC | 07/16/2024 | 07/16/2025 | 4,430 | 1,700,000 | 386.49 | 32,368 | | | 32,368 | | 31,108 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503411 | | N/A | Equity/Index | JPM | 02/18/2025 | 11/24/2025 | 269 | 104,283 | 385.49 | | 2,322 | | 2,322 | | 2,819 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503630 | | N/A | Equity/Index | NGFP | 02/20/2025 | 01/26/2026 | 314 | 121,889 | 383.64 | | 3,311 | | 3,311 | | 3,855 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2408833 | | N/A | Equity/Index | NGFP | 11/20/2024 | 10/14/2025 | 832 | 319,047 | 390.7 | 4,201 | | | 4,201 | | 4,963 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509017 | | N/A | Equity/Index | NGFP | 05/02/2025 | 04/17/2026 | 13,900 | 5,378,744 | 385.62 | | 121,291 | | 121,291 | | 166,667 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512389 | | N/A | Equity/Index | UBS | 06/16/2025 | 06/02/2026 | 128 | 50,026 | 394.42 | | 851 | | 851 | | 1,089 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406611 | | N/A | Equity/Index | BOA | 09/26/2024 | 07/14/2025 | 2,185 | 853,505 | 363.8 | 59,013 | | | 59,013 | | 65,193 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508060 | | N/A | Equity/Index | GS | 04/21/2025 | 04/08/2026 | 265 | 102,261 | 383.25 | | 2,546 | | 2,546 | | 3,605 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409303 | | N/A | Equity/Index | NGFP | 11/27/2024 | 11/07/2025 | 3,556 | 1,372,829 | 390.5 | 22,751 | | | 22,751 | | 23,400 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505055 | | N/A | Equity/Index | BMO | 03/10/2025 | 03/03/2026 | 4,372 | 1,678,542 | 387.04 | | 30,560 | | 30,560 | | 47,638 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411311 | | N/A | Equity/Index | UBS | 12/27/2024 | 12/05/2025 | 1,271 | 481,874 | 391.18 | 4,715 | | | 4,715 | | 8,511 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505558 | | N/A | Equity/Index | RBC | 03/17/2025 | 03/04/2026 | 182 | 70,257 | 386.29 | | 1,498 | | 1,498 | | 2,162 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511278 | | N/A | Equity/Index | NGFP | 05/30/2025 | 05/18/2026 | 234 | 90,970 | 387.05 | | 2,112 | | 2,112 | | 2,688 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511136 | | N/A | Equity/Index | UBS | 05/28/2025 | 05/08/2026 | 371 | 143,859 | 387.22 | | 3,105 | | 3,105 | | 4,529 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409307 | | N/A | Equity/Index | NGFP | 11/27/2024 | 11/06/2025 | 1,973 | 761,696 | 387.78 | 14,890 | | | 14,890 | | 16,210 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511277 | | N/A | Equity/Index | NGFP | 05/30/2025 | 05/26/2026 | 3,574 | 1,389,428 | 387.94 | | 30,962 | | 30,962 | | 39,514 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2500146 | | N/A | Equity/Index | BMO | 01/03/2025 | 12/12/2025 | 1,938 | 735,587 | 387.27 | | 9,574 | | 9,574 | | 18,698 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409589 | | N/A | Equity/Index | NGFP | 12/04/2024 | 10/01/2025 | 444 | 172,379 | 395.79 | 2,111 | | | 2,111 | | 1,560 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410478 | | N/A | Equity/Index | RBC | 12/16/2024 | 12/16/2025 | 1,299 | 500,000 | 385.04 | 11,450 | | | 11,450 | | 14,092 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2505910 | | N/A | Equity/Index | BMO | 03/21/2025 | 03/13/2026 | 10,032 | 3,884,992 | 385.53 | | 89,786 | | 89,786 | | 120,138 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2512838 | | N/A | Equity/Index | NGFP | 06/23/2025 | 06/03/2026 | 296 | 116,088 | 394.39 | | 2,128 | | 2,128 | | 2,302 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404093 | | N/A | Equity/Index | RBC | 07/03/2024 | 07/03/2025 | 6,882 | 2,600,000 | 380.19 | 49,868 | | | 49,868 | | 89,033 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511611 | | N/A | Equity/Index | UBS | 06/05/2025 | 06/01/2026 | 539 | 210,188 | 393.43 | | 3,644 | | 3,644 | | 4,848 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2406138 | | N/A | Equity/Index | GS | 09/12/2024 | 08/20/2025 | 511 | 197,895 | 390.29 | 3,599 | | | 3,599 | | 2,579 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501204 | | N/A | Equity/Index | GS | 01/21/2025 | 01/06/2026 | 3,366 | 1,289,447 | 379.59 | | 34,189 | | 34,189 | | 51,432 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503416 | | N/A | Equity/Index | JPM | 02/18/2025 | 02/04/2026 | 3,455 | 1,339,400 | 385.57 | | 32,713 | | 32,713 | | 39,410 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410888 | | N/A | Equity/Index | NGFP | 12/20/2024 | 12/02/2025 | 658 | 249,902 | 388.32 | 3,219 | | | 3,219 | | 5,491 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2407712 | | N/A | Equity/Index | BOA | 10/28/2024 | 09/24/2025 | 1,414 | 547,077 | 390.75 | 9,443 | | | 9,443 | | 8,713 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507919 | | N/A | Equity/Index | BMO | 04/17/2025 | 04/06/2026 | 3,016 | 1,163,030 | 382.82 | | 27,144 | | 27,144 | | 42,174 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411545 | | N/A | Equity/Index | RBC | 12/31/2024 | 12/09/2025 | 1,429 | 541,291 | 391.65 | 5,044 | | | 5,044 | | 9,557 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 1 Yr TA2404293 | | N/A | Equity/Index | BMO | 07/11/2024 | 07/11/2025 | 4,247 | 1,618,863 | 383.9144 | 30,111 | | | 30,111 | | 41,672 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2504310 | | N/A | Equity/Index | NGFP | 02/28/2025 | 01/26/2026 | 1,108 | 428,441 | 383.64 | | 10,762 | | 10,762 | | 13,604 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2501202 | | N/A | Equity/Index | GS | 01/21/2025 | 01/02/2026 | 7,358 | 2,818,703 | 379.56 | | 74,578 | | 74,578 | | 112,339 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2507751 | | N/A | Equity/Index | GS | 04/16/2025 | 04/02/2026 | 1,122 | 433,339 | 386.65 | | 9,043 | | 9,043 | | 12,718 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2409998 | | N/A | Equity/Index | NGFP | 12/06/2024 | 11/21/2025 | 636 | 246,952 | 392.04 | 4,383 | | | 4,383 | | 3,826 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2509638 | | N/A | Equity/Index | BMO | 05/09/2025 | 04/24/2026 | 761 | 295,101 | 387.42 | | 6,096 | | 6,096 | | 8,492 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2510043 | | N/A | Equity/Index | UBS | 05/14/2025 | 04/16/2026 | 272 | 104,848 | 390.08 | | 1,597 | | 1,597 | | 2,762 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2404297 | | N/A | Equity/Index | RBC | 07/11/2024 | 07/09/2025 | 3,291 | 1,254,430 | 381.43 | 27,546 | | | 27,546 | | 38,534 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508051 | | N/A | Equity/Index | GS | 04/21/2025 | 03/27/2026 | 314 | 121,169 | 388.22 | | 2,225 | | 2,225 | | 3,238 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2511977 | | N/A | Equity/Index | BMO | 06/10/2025 | 06/04/2026 | 677 | 263,482 | 396.09 | | 3,629 | | 3,629 | | 4,795 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2405466 | | N/A | Equity/Index | JPM | 08/20/2024 | 07/23/2025 | 2,921 | 1,124,614 | 383.55 | 26,126 | | | 26,126 | | 29,949 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2503269 | | N/A | Equity/Index | BMO | 02/14/2025 | 02/11/2026 | 918 | 355,459 | 390.61 | | 6,307 | | 6,307 | | 7,780 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2508054 | | N/A | Equity/Index | GS | 04/21/2025 | 03/27/2026 | 446 | 172,107 | 387.32 | | 3,339 | | 3,339 | | 4,839 | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2502486 | | N/A | Equity/Index | JPM | 02/05/2025 | 02/03/2026 | 3,402 | 1,317,050 | 388.11 | | 27,481 | | 27,481 | | 33,090 | | | | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407600 | | N/A | Equity/Index | GS | 10/25/2024 | 10/27/2026 | 1,730 | 670,000 | 387.29 | 20,770 | | | 13,761 | | 24,877 | | | (5,157) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306725 | | N/A | Equity/Index | BNP | 08/03/2023 | 08/01/2025 | 2,792 | 1,000,000 | 359.51962800000001 | 27,600 | | | 1,180 | | 95,402 | | | (6,890) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402565 | | N/A | Equity/Index | BNP | 05/06/2024 | 05/06/2026 | 2,692 | 1,000,000 | 371.61430799999999 | 29,700 | | | 12,606 | | 64,587 | | | (7,384) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511873 | | N/A | Equity/Index | UBS | 06/09/2025 | 04/29/2027 | 251 | 97,639 | 389.99 | | 2,693 | | 2,611 | | 3,743 | | | (82) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502935 | | N/A | Equity/Index | GS | 02/11/2025 | 01/15/2027 | 761 | 294,309 | 388.95 | | 7,996 | | 6,412 | | 10,912 | | | (1,583) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510889 | | N/A | Equity/Index | NGFP | 05/23/2025 | 05/14/2027 | 897 | 347,982 | 386.96 | | 10,624 | | 10,105 | | 15,083 | | | (519) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402799 | | N/A | Equity/Index | JPM | 05/14/2024 | 05/08/2026 | 895 | 334,238 | 372.46 | 10,533 | | | 4,537 | | 20,098 | | | (2,641) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509146 | | N/A | Equity/Index | UBS | 05/05/2025 | 04/23/2027 | 258 | 100,037 | 389.19 | | 2,763 | | 2,547 | | 3,946 | | | (216) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502939 | | N/A | Equity/Index | GS | 02/11/2025 | 01/14/2027 | 2,412 | 932,817 | 376.73 | | 40,207 | | 32,234 | | 53,904 | | | (7,973) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501070 | | N/A | Equity/Index | NGFP | 01/17/2025 | 11/11/2026 | 253 | 96,669 | 384.09 | | 2,615 | | 1,976 | | 4,191 | | | (639) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512562 | | N/A | Equity/Index | NGFP | 06/18/2025 | 06/11/2027 | 256 | 100,037 | 390.89 | | 2,945 | | 2,900 | | 3,809 | | | (45) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411319 | | N/A | Equity/Index | UBS | 12/27/2024 | 12/04/2026 | 317 | 120,184 | 394.49 | 1,826 | | | 1,351 | | 3,446 | | | (469) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404179 | | N/A | Equity/Index | BMO | 07/08/2024 | 07/08/2026 | 2,639 | 1,000,000 | 379.06580000000002 | 29,800 | | | 15,207 | | 46,552 | | | (7,399) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2513271 | | N/A | Equity/Index | UBS | 06/27/2025 | 06/21/2027 | 3,718 | 1,459,055 | 390.63 | | 46,140 | | 46,076 | | 56,239 | | | (64) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401237 | | N/A | Equity/Index | JPM | 03/08/2024 | 03/10/2026 | 3,500 | 1,300,000 | 371.78 | 38,870 | | | 13,455 | | 79,367 | | | (9,664) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403237 | | N/A | Equity/Index | BMO | 06/04/2024 | 05/22/2026 | 2,633 | 984,610 | 372.64 | 30,832 | | | 13,995 | | 58,839 | | | (7,794) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505814 | | N/A | Equity/Index | UBS | 03/20/2025 | 03/09/2027 | 4,011 | 1,556,148 | 384.85 | | 52,664 | | 45,183 | | 69,770 | | | (7,482) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307963 | | N/A | Equity/Index | BNP | 10/05/2023 | 10/03/2025 | 2,901 | 1,000,000 | 346.02425199999999 | 27,900 | | | 3,622 | | 137,270 | | | (6,975) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509148 | | N/A | Equity/Index | UBS | 05/05/2025 | 04/16/2027 | 1,377 | 533,918 | 388.15 | | 15,326 | | 14,117 | | 21,779 | | | (1,209) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2513276 | | N/A | Equity/Index | UBS | 06/27/2025 | 05/28/2027 | 265 | 103,994 | 387.84 | | 3,612 | | 3,607 | | 4,358 | | | (5) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2406723 | | N/A | Equity Index | JPM- | 09/30/2024 | 09/30/2026 | 1,540 | 600,000 | 389.74 | 19,020 | | | 11,897 | | 17,990 | | | (4,722) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2507457 | | N/A | Equity Index | JPM- | 04/11/2025 | 03/25/2027 | 1,403 | 536,872 | 387.32 | | 13,361 | | 11,893 | | 22,538 | | | (1,468) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406460 | | N/A | Equity Index | JPM- | 09/23/2024 | 09/23/2026 | 2,822 | 1,100,000 | 389.9 | 34,760 | | | 21,409 | | 32,495 | | | (8,630) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509144 | | N/A | Equity Index | UBS- | 05/05/2025 | 04/22/2027 | 514 | 199,298 | 389.68 | | 5,392 | | 4,970 | | 7,714 | | | (422) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509654 | | N/A | Equity Index | BMO- | 05/09/2025 | 05/03/2027 | 283 | 109,742 | 388.89 | | 2,974 | | 2,768 | | 4,407 | | | (206) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306624 | | N/A | Equity Index | BNP- | 07/28/2023 | 07/30/2025 | 6,081 | 2,200,000 | 363.06233600000002 | 61,160 | | | 2,433 | | 185,973 | | | (15,185) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400866 | | N/A | Equity Index | BNP- | 02/16/2024 | 02/13/2026 | 2,484 | 900,000 | 362.66990399999997 | 26,640 | | | 8,364 | | 76,602 | | | (6,669) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501086 | | N/A | Equity Index | NGFP- | 01/17/2025 | 12/18/2026 | 3,089 | 1,180,276 | 379.77 | | 38,952 | | 29,942 | | 61,456 | | | (9,011) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406850 | | N/A | Equity Index | GS- | 10/04/2024 | 10/05/2026 | 1,705 | 660,000 | 387.18 | 20,460 | | | 12,956 | | 24,174 | | | (5,087) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411328 | | N/A | Equity Index | UBS- | 12/27/2024 | 12/02/2026 | 1,363 | 516,754 | 388.91 | 10,168 | | | 7,517 | | 18,877 | | | (2,622) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506479 | | N/A | Equity Index | JPM- | 03/31/2025 | 03/25/2027 | 213 | 82,995 | 389.21 | | 2,605 | | 2,277 | | 3,188 | | | (328) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408207 | | N/A | Equity Index | NGFP- | 11/07/2024 | 10/19/2026 | 857 | 331,205 | 389.42 | 9,005 | | | 6,025 | | 11,163 | | | (2,296) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512290 | | N/A | Equity Index | NGFP- | 06/13/2025 | 06/08/2027 | 2,050 | 801,776 | 388.38 | | 26,340 | | 25,793 | | 33,313 | | | (547) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510899 | | N/A | Equity Index | NGFP- | 05/23/2025 | 04/15/2027 | 817 | 316,947 | 384.67 | | 10,429 | | 9,898 | | 14,626 | | | (531) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2513270 | | N/A | Equity Index | UBS- | 06/27/2025 | 06/17/2027 | 1,880 | 737,768 | 390.63 | | 23,274 | | 23,242 | | 28,357 | | | (32) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501067 | | N/A | Equity Index | NGFP- | 01/17/2025 | 11/27/2026 | 202 | 77,182 | 387.06 | | 1,861 | | 1,417 | | 3,007 | | | (444) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501081 | | N/A | Equity Index | NGFP- | 01/17/2025 | 12/24/2026 | 908 | 346,938 | 380.55 | | 11,145 | | 8,589 | | 17,630 | | | (2,556) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307876 | | N/A | Equity Index | JPM- | 09/29/2023 | 09/30/2025 | 3,167 | 1,100,000 | 348.79880000000003 | 30,580 | | | 3,823 | | 141,318 | | | (7,603) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510879 | | N/A | Equity Index | NGFP- | 05/23/2025 | 05/07/2027 | 204 | 79,140 | 387.71 | | 2,334 | | 2,219 | | 3,325 | | | (115) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500291 | | N/A | Equity Index | UBS- | 01/06/2025 | 11/20/2026 | 2,534 | 961,881 | 384.09 | | 23,516 | | 17,481 | | 42,240 | | | (6,034) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402055 | | N/A | Equity Index | BNP- | 04/19/2024 | 04/17/2026 | 2,702 | 1,000,000 | 370.278052 | 29,500 | | | 11,816 | | 64,949 | | | (7,375) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405173 | | N/A | Equity Index | BNP- | 08/09/2024 | 08/07/2026 | 4,738 | 1,800,000 | 379.92 | 55,440 | | | 30,783 | | 86,870 | | | (13,860) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407898 | | N/A | Equity Index | NGFP- | 11/01/2024 | 11/03/2026 | 963 | 370,000 | 384.08 | 10,915 | | | 7,337 | | 15,877 | | | (2,710) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504321 | | N/A | Equity Index | NGFP- | 02/28/2025 | 02/16/2027 | 601 | 232,395 | 387.21 | | 6,898 | | 5,741 | | 9,449 | | | (1,158) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405399 | | N/A | Equity Index | GS- | 08/16/2024 | 03/02/2026 | 2,921 | 1,120,788 | 367.8 | 57,280 | | | 24,958 | | 78,593 | | | (18,514) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404132 | | N/A | Equity Index | RBC- | 07/05/2024 | 07/07/2026 | 1,580 | 600,000 | 379.8 | 18,114 | | | 9,219 | | 28,553 | | | (4,497) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408288 | | N/A | Equity Index | RBC- | 11/08/2024 | 11/06/2026 | 776 | 300,000 | 386.63 | 9,336 | | | 6,357 | | 11,563 | | | (2,334) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505409 | | N/A | Equity Index | NGFP- | 03/14/2025 | 02/05/2027 | 184 | 70,938 | 387.14 | | 1,970 | | 1,668 | | 2,878 | | | (303) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401367 | | N/A | Equity Index | GS- | 03/19/2024 | 03/19/2026 | 2,166 | 800,000 | 369.55470000000003 | 23,840 | | | 8,547 | | 55,065 | | | (5,927) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400476 | | N/A | Equity Index | JPM- | 01/30/2024 | 01/30/2026 | 2,195 | 800,000 | 364.8 | 23,840 | | | 6,966 | | 63,470 | | | (5,919) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511286 | | N/A | Equity Index | NGFP- | 05/30/2025 | 05/24/2027 | 310 | 120,516 | 389.88 | | 3,399 | | 3,262 | | 4,725 | | | (137) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404972 | | N/A | Equity Index | BNP- | 08/02/2024 | 08/03/2026 | 1,835 | 700,000 | 381.51 | 21,560 | | | 11,803 | | 31,467 | | | (5,368) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402597 | | N/A | Equity Index | BNP- | 05/07/2024 | 05/01/2026 | 5,834 | 2,167,856 | 368.83 | 72,342 | | | 30,460 | | 153,948 | | | (18,136) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405834 | | N/A | Equity Index | BNP- | 08/30/2024 | 09/02/2026 | 911 | 350,000 | 384.31684799999999 | 10,745 | | | 6,317 | | 14,205 | | | (2,671) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2408210 | | N/A | Equity/Index | NGFP- | 11/07/2024 | 10/22/2026 | 1,008 | 389,562 | 388.55 | 10,978 | | | 7,360 | | 13,676 | | | (2,787) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508389 | | N/A | Equity/Index | RBC- | 04/24/2025 | 03/17/2027 | 313 | 121,275 | 386.03 | | 3,803 | | 3,434 | | 5,244 | | | (369) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411326 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/01/2026 | 314 | 119,047 | 389.39 | 2,292 | | | 1,694 | | 4,258 | | | (592) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510254 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/06/2027 | 2,350 | 909,356 | 389.36 | | 24,017 | | 22,577 | | 36,048 | | | (1,440) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502936 | | N/A | Equity/Index | GS- | 02/11/2025 | 01/22/2027 | 416 | 160,884 | 383.38 | | 5,467 | | 4,395 | | 7,419 | | | (1,072) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403476 | | N/A | Equity/Index | BMO- | 06/10/2024 | 06/03/2026 | 3,226 | 1,204,395 | 373.75 | 35,099 | | | 16,383 | | 69,382 | | | (8,799) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306884 | | N/A | Equity/Index | BNP- | 08/11/2023 | 08/13/2025 | 2,804 | 1,000,000 | 357.858135 | 28,000 | | | 1,652 | | 100,195 | | | (6,952) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502124 | | N/A | Equity/Index | GS- | 01/31/2025 | 01/22/2027 | 398 | 152,900 | 386.45 | | 4,211 | | 3,343 | | 6,328 | | | (868) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503752 | | N/A | Equity/Index | BMO- | 02/21/2025 | 02/12/2027 | 560 | 217,062 | 391.47 | | 5,533 | | 4,554 | | 7,423 | | | (979) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511387 | | N/A | Equity/Index | UBS- | 06/02/2025 | 05/13/2027 | 473 | 184,314 | 387.58 | | 5,846 | | 5,615 | | 7,775 | | | (231) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307871 | | N/A | Equity/Index | JPM- | 09/29/2023 | 10/01/2025 | 3,743 | 1,300,000 | 348.79880000000003 | 36,140 | | | 4,561 | | 167,002 | | | (8,973) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506422 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/12/2027 | 765 | 296,988 | 384.34 | | 10,339 | | 9,001 | | 13,577 | | | (1,338) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405258 | | N/A | Equity/Index | BNP- | 08/13/2024 | 08/13/2026 | 2,341 | 895,326 | 382.53472599999998 | 27,755 | | | 15,555 | | 38,756 | | | (6,901) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308049 | | N/A | Equity/Index | BMO- | 10/10/2023 | 10/10/2025 | 1,723 | 600,000 | 349.4187 | 16,800 | | | 2,328 | | 75,613 | | | (4,171) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500285 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/08/2026 | 1,214 | 460,822 | 388.29 | | 9,518 | | 7,138 | | 17,338 | | | (2,379) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508521 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/05/2027 | 676 | 261,896 | 382.82 | | 9,180 | | 8,349 | | 12,827 | | | (831) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408290 | | N/A | Equity/Index | RBC- | 11/08/2024 | 11/10/2026 | 2,328 | 900,000 | 386.63 | 28,053 | | | 19,152 | | 34,799 | | | (6,975) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406094 | | N/A | Equity/Index | JPM- | 09/10/2024 | 08/27/2026 | 1,323 | 510,122 | 385.29 | 16,167 | | | 9,542 | | 18,445 | | | (4,093) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403236 | | N/A | Equity/Index | BMO- | 06/04/2024 | 05/22/2026 | 3,223 | 1,205,241 | 375.08 | 34,003 | | | 15,434 | | 65,592 | | | (8,596) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306928 | | N/A | Equity/Index | CIBC- | 08/15/2023 | 08/15/2025 | 2,534 | 900,000 | 356.5444 | 24,993 | | | 1,543 | | 93,660 | | | (6,205) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500734 | | N/A | Equity/Index | NGFP- | 01/14/2025 | 12/10/2026 | 2,247 | 846,512 | 387.92 | | 15,484 | | 11,758 | | 32,635 | | | (3,726) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509651 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/29/2027 | 884 | 342,798 | 389.08 | | 9,176 | | 8,536 | | 13,634 | | | (640) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512288 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 05/20/2027 | 573 | 224,106 | 388 | | 7,393 | | 7,236 | | 9,322 | | | (158) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405604 | | N/A | Equity/Index | RBC- | 08/23/2024 | 06/26/2026 | 2,000 | 771,000 | 375.59 | 33,120 | | | 17,822 | | 42,365 | | | (8,961) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306106 | | N/A | Equity/Index | BNP- | 07/11/2023 | 07/11/2025 | 3,909 | 1,400,000 | 359.43934000000002 | 39,060 | | | 536 | | 133,942 | | | (9,698) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405395 | | N/A | Equity/Index | GS- | 08/16/2024 | 04/28/2026 | 1,676 | 643,081 | 369.67 | 31,415 | | | 15,326 | | 42,944 | | | (9,216) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407897 | | N/A | Equity/Index | NGFP- | 11/01/2024 | 11/02/2026 | 3,307 | 1,270,000 | 384.08 | 37,465 | | | 25,165 | | 54,457 | | | (9,315) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406142 | | N/A | Equity/Index | GS- | 09/12/2024 | 08/21/2026 | 2,744 | 1,062,669 | 384.78 | 35,770 | | | 21,047 | | 41,557 | | | (9,157) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407723 | | N/A | Equity/Index | MS- | 10/29/2024 | 05/15/2026 | 901 | 349,453 | 377.06 | 15,312 | | | 8,664 | | 17,732 | | | (4,932) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501286 | | N/A | Equity/Index | NGFP- | 01/22/2025 | 12/31/2026 | 1,321 | 506,524 | 379.56 | | 17,863 | | 13,845 | | 26,657 | | | (4,017) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501289 | | N/A | Equity/Index | NGFP- | 01/22/2025 | 01/05/2027 | 2,268 | 869,642 | 379.56 | | 30,759 | | 23,890 | | 45,884 | | | (6,869) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502932 | | N/A | Equity/Index | GS- | 02/11/2025 | 01/15/2027 | 459 | 177,514 | 393.46 | | 3,989 | | 3,199 | | 5,456 | | | (790) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408044 | | N/A | Equity/Index | NGFP- | 11/05/2024 | 10/06/2026 | 1,150 | 443,256 | 387.18 | 12,472 | | | 8,243 | | 16,322 | | | (3,229) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2402056 | | N/A | Equity/Index | BNP- | 04/19/2024 | 04/20/2026 | 3,512 | 1,300,000 | 370.278052 | 38,610 | | | 15,561 | | 87,893 | | | (9,613) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512405 | | N/A | Equity/Index | UBS- | 06/16/2025 | 04/30/2027 | 196 | 76,603 | 387.22 | | 2,542 | | 2,490 | | 3,236 | | | (52) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501624 | | N/A | Equity/Index | BMO- | 01/27/2025 | 12/24/2026 | 282 | 107,972 | 380 | | 3,446 | | 2,682 | | 5,583 | | | (764) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307577 | | N/A | Equity/Index | JPM- | 09/15/2023 | 09/15/2025 | 3,381 | 1,200,000 | 356.1977 | 33,720 | | | 3,525 | | 126,241 | | | (8,395) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404299 | | N/A | Equity/Index | RBC- | 07/11/2024 | 07/02/2026 | 2,855 | 1,088,240 | 379.72 | 34,774 | | | 17,677 | | 51,596 | | | (8,742) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403513 | | N/A | Equity/Index | GS- | 06/11/2024 | 12/05/2025 | 3,121 | 1,167,348 | 359.65 | 56,106 | | | 16,282 | | 104,089 | | | (18,771) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306441 | | N/A | Equity/Index | BNP- | 07/20/2023 | 07/18/2025 | 4,693 | 1,700,000 | 363.73522500000001 | 45,050 | | | 1,056 | | 140,626 | | | (11,247) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404253 | | N/A | Equity/Index | BOA- | 07/10/2024 | 12/23/2025 | 1,844 | 701,199 | 364.17 | 35,596 | | | 11,753 | | 54,004 | | | (12,156) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400331 | | N/A | Equity/Index | JPM- | 01/19/2024 | 01/16/2026 | 1,931 | 700,000 | 363.02 | 20,720 | | | 5,695 | | 59,044 | | | (5,180) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511392 | | N/A | Equity/Index | UBS- | 06/02/2025 | 05/14/2027 | 332 | 129,370 | 385.47 | | 4,455 | | 4,280 | | 5,881 | | | (176) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508393 | | N/A | Equity/Index | RBC- | 04/24/2025 | 06/01/2026 | 1,087 | 421,169 | 372.11 | | 19,609 | | 16,341 | | 25,873 | | | (3,268) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401337 | | N/A | Equity/Index | BNP- | 03/15/2024 | 03/17/2026 | 1,628 | 600,000 | 368.70108800000003 | 17,940 | | | 6,383 | | 41,189 | | | (4,460) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407441 | | N/A | Equity/Index | BMO- | 10/21/2024 | 09/11/2026 | 1,009 | 391,775 | 387.27 | 11,997 | | | 7,609 | | 13,955 | | | (3,152) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510130 | | N/A | Equity/Index | UBS- | 05/15/2025 | 04/09/2027 | 969 | 375,090 | 381.16 | | 13,585 | | 12,684 | | 19,483 | | | (902) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404300 | | N/A | Equity/Index | RBC- | 07/11/2024 | 07/08/2026 | 2,372 | 904,135 | 378.99 | 29,792 | | | 15,265 | | 44,317 | | | (7,428) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512410 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/21/2027 | 2,581 | 1,008,732 | 386.78 | | 34,431 | | 33,745 | | 43,867 | | | (686) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307543 | | N/A | Equity/Index | CIBC- | 09/14/2023 | 09/12/2025 | 4,220 | 1,500,000 | 356.75970000000001 | 41,655 | | | 4,194 | | 154,694 | | | (10,399) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411332 | | N/A | Equity/Index | UBS- | 12/27/2024 | 11/27/2026 | 1,431 | 542,535 | 387.99 | 11,090 | | | 8,178 | | 20,505 | | | (2,880) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403477 | | N/A | Equity/Index | BMO- | 06/10/2024 | 06/05/2026 | 1,715 | 640,278 | 373.41 | 18,985 | | | 8,889 | | 37,345 | | | (4,746) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506799 | | N/A | Equity/Index | NGFP- | 04/04/2025 | 09/30/2026 | 348 | 133,221 | 389.62 | | 2,454 | | 2,069 | | 4,411 | | | (386) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401678 | | N/A | Equity/Index | BOA- | 03/28/2024 | 03/27/2026 | 7,232 | 2,700,000 | 373.44199900000001 | 80,730 | | | 29,995 | | 154,178 | | | (20,183) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503753 | | N/A | Equity/Index | BMO- | 02/21/2025 | 02/05/2027 | 2,030 | 786,848 | 388.3 | | 22,817 | | 18,742 | | 30,359 | | | (4,076) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406144 | | N/A | Equity/Index | JPM- | 09/12/2024 | 09/11/2026 | 2,576 | 997,693 | 387.39 | 31,328 | | | 18,805 | | 33,018 | | | (7,789) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509645 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/26/2027 | 351 | 136,111 | 390.52 | | 3,412 | | 3,173 | | 5,119 | | | (239) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307477 | | N/A | Equity/Index | BNP- | 09/08/2023 | 09/09/2025 | 5,909 | 2,100,000 | 356.62383 | 58,800 | | | 5,654 | | 217,863 | | | (14,619) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509652 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/30/2027 | 664 | 257,486 | 389.02 | | 6,912 | | 6,431 | | 10,271 | | | (481) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506413 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/19/2027 | 1,175 | 456,159 | 387.26 | | 14,254 | | 12,428 | | 18,840 | | | (1,826) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500736 | | N/A | Equity/Index | NGFP- | 01/14/2025 | 12/11/2026 | 2,508 | 944,839 | 386.69 | | 18,318 | | 13,917 | | 38,310 | | | (4,402) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505414 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 03/05/2027 | 1,762 | 679,304 | 384.85 | | 21,074 | | 17,962 | | 30,573 | | | (3,111) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403940 | | N/A | Equity/Index | RBC- | 06/27/2024 | 06/26/2026 | 2,657 | 1,000,000 | 376.43 | 30,000 | | | 14,835 | | 54,507 | | | (7,459) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404251 | | N/A | Equity/Index | BOA- | 07/10/2024 | 07/10/2026 | 1,118 | 425,000 | 380.336052 | 12,920 | | | 6,628 | | 18,841 | | | (3,208) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402744 | | N/A | Equity/Index | BNP- | 05/10/2024 | 05/08/2026 | 2,681 | 1,000,000 | 373.03 | 29,500 | | | 12,672 | | 58,517 | | | (7,375) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407440 | | N/A | Equity/Index | BMO- | 10/21/2024 | 09/04/2026 | 350 | 135,898 | 387.79 | 4,064 | | | 2,562 | | 4,699 | | | (1,078) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411330 | | N/A | Equity/Index | UBS- | 12/27/2024 | 10/30/2026 | 315 | 119,426 | 386.97 | 2,489 | | | 1,808 | | 4,602 | | | (673) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2405461 | | N/A | Equity/Index | JPM- | 08/20/2024 | 08/20/2026 | 695 | 267,743 | 385.09 | 8,354 | | | 4,755 | | 9,730 | | | (2,074) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400144 | | N/A | Equity/Index | JPM- | 01/09/2024 | 01/09/2026 | 3,865 | 1,400,000 | 362.68 | 41,440 | | | 10,914 | | 119,391 | | | (10,289) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501076 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/24/2026 | 258 | 98,579 | 382.07 | | 2,982 | | 2,298 | | 4,743 | | | (684) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403622 | | N/A | Equity/Index | BOA- | 06/14/2024 | 12/02/2025 | 2,789 | 1,050,756 | 361.05 | 52,776 | | | 15,249 | | 89,964 | | | (17,922) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406180 | | N/A | Equity/Index | JPM- | 09/13/2024 | 09/11/2026 | 1,543 | 600,000 | 388.75 | 18,960 | | | 11,428 | | 18,565 | | | (4,733) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405174 | | N/A | Equity/Index | BNP- | 08/09/2024 | 08/10/2026 | 2,632 | 1,000,000 | 379.92 | 30,800 | | | 17,158 | | 48,350 | | | (7,668) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512287 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/04/2027 | 2,418 | 945,704 | 388.38 | | 30,994 | | 30,346 | | 39,191 | | | (648) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502775 | | N/A | Equity/Index | NGFP- | 02/10/2025 | 01/26/2027 | 281 | 108,806 | 384.79 | | 3,600 | | 2,894 | | 4,770 | | | (706) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500731 | | N/A | Equity/Index | NGFP- | 01/14/2025 | 12/11/2026 | 2,455 | 924,872 | 388.99 | | 16,095 | | 12,228 | | 34,148 | | | (3,867) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511876 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/26/2027 | 238 | 92,582 | 388.99 | | 2,708 | | 2,629 | | 3,752 | | | (80) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501291 | | N/A | Equity/Index | NGFP- | 01/22/2025 | 12/24/2026 | 3,387 | 1,298,711 | 379.13 | | 46,378 | | 35,844 | | 69,125 | | | (10,534) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512283 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/03/2027 | 2,695 | 1,054,041 | 389.61 | | 32,909 | | 32,220 | | 41,770 | | | (688) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510021 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/05/2027 | 840 | 324,803 | 389.68 | | 8,450 | | 7,888 | | 12,725 | | | (563) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402515 | | N/A | Equity/Index | BNP- | 05/03/2024 | 05/05/2026 | 3,512 | 1,300,000 | 370.284042 | 37,700 | | | 15,950 | | 88,280 | | | (9,373) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511756 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 05/27/2027 | 505 | 196,132 | 389.81 | | 5,403 | | 5,237 | | 7,733 | | | (166) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405183 | | N/A | Equity/Index | BNP- | 08/09/2024 | 06/17/2026 | 2,286 | 868,497 | 376.42 | 30,061 | | | 15,678 | | 46,708 | | | (8,085) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504335 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 01/08/2027 | 290 | 112,137 | 381.03 | | 4,130 | | 3,397 | | 5,582 | | | (733) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405788 | | N/A | Equity/Index | GS- | 08/29/2024 | 06/16/2026 | 1,035 | 398,289 | 376.75 | 16,052 | | | 8,578 | | 20,868 | | | (4,436) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504315 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/12/2027 | 1,344 | 519,698 | 387.61 | | 15,137 | | 12,583 | | 20,750 | | | (2,555) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308098 | | N/A | Equity/Index | BNP- | 10/11/2023 | 10/10/2025 | 5,443 | 1,900,000 | 350.31181500000002 | 53,010 | | | 7,354 | | 234,213 | | | (13,180) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306956 | | N/A | Equity/Index | BNP- | 08/16/2023 | 08/15/2025 | 6,777 | 2,400,000 | 355.41490399999998 | 67,440 | | | 4,169 | | 258,914 | | | (16,767) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405054 | | N/A | Equity/Index | RBC- | 08/06/2024 | 08/06/2026 | 940 | 355,679 | 378.51 | 10,848 | | | 5,967 | | 18,202 | | | (2,693) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307476 | | N/A | Equity/Index | BNP- | 09/08/2023 | 09/10/2025 | 3,377 | 1,200,000 | 356.62383 | 33,720 | | | 3,284 | | 124,494 | | | (8,372) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407439 | | N/A | Equity/Index | BMO- | 10/21/2024 | 09/04/2026 | 290 | 112,601 | 386.96 | 3,483 | | | 2,196 | | 4,041 | | | (924) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405936 | | N/A | Equity/Index | CIBC- | 09/05/2024 | 11/19/2025 | 2,496 | 960,111 | 355.36 | 73,732 | | | 23,682 | | 94,458 | | | (30,400) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306675 | | N/A | Equity/Index | BMO- | 08/01/2023 | 08/01/2025 | 3,052 | 1,100,000 | 361.70150000000001 | 31,240 | | | 1,328 | | 97,355 | | | (7,756) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2507587 | | N/A | Equity/Index | JPM- | 04/14/2025 | 09/21/2026 | 153 | 58,755 | 393.07 | | 965 | | 823 | | 1,504 | | | (142) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404926 | | N/A | Equity/Index | RBC- | 08/01/2024 | 07/31/2026 | 1,312 | 500,000 | 381.19 | 15,200 | | | 8,247 | | 22,756 | | | (3,779) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408211 | | N/A | Equity/Index | NGFP- | 11/07/2024 | 10/16/2026 | 2,720 | 1,051,198 | 388.14 | 29,972 | | | 20,009 | | 37,365 | | | (7,673) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405356 | | N/A | Equity/Index | BOA- | 08/16/2024 | 08/18/2026 | 1,303 | 500,000 | 383.7 | 15,500 | | | 8,781 | | 19,488 | | | (3,848) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504330 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 01/29/2027 | 1,348 | 521,245 | 384.17 | | 17,230 | | 14,264 | | 23,456 | | | (2,966) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403235 | | N/A | Equity/Index | BMO- | 06/04/2024 | 06/04/2026 | 2,407 | 900,000 | 373.95 | 27,360 | | | 12,685 | | 51,369 | | | (6,793) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307098 | | N/A | Equity/Index | BNP- | 08/23/2023 | 08/22/2025 | 6,464 | 2,300,000 | 357.19219199999998 | 64,170 | | | 4,584 | | 235,398 | | | (15,954) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306482 | | N/A | Equity/Index | BNP- | 07/21/2023 | 07/21/2025 | 2,209 | 800,000 | 363.63875999999999 | 22,320 | | | 614 | | 66,298 | | | (5,557) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2505131 | | N/A | Equity/Index | BMO- | 03/11/2025 | 03/03/2027 | 2,222 | 851,048 | 387.04 | | 21,709 | | 18,367 | | 35,528 | | | (3,342) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2305912 | | N/A | Equity/Index | BOA- | 06/30/2023 | 07/02/2025 | 4,731 | 1,700,000 | 360.60351600000001 | 48,110 | | | 66 | | 156,380 | | | (11,961) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411471 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/19/2026 | 280 | 106,106 | 385.17 | 2,481 | | | 1,825 | | 4,470 | | | (653) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404347 | | N/A | Equity/Index | BOA- | 07/12/2024 | 07/13/2026 | 2,358 | 900,000 | 381.7 | 27,360 | | | 14,169 | | 37,487 | | | (6,802) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401236 | | N/A | Equity/Index | JPM- | 03/08/2024 | 03/09/2026 | 4,845 | 1,800,000 | 371.78 | 53,820 | | | 18,582 | | 109,853 | | | (13,400) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509791 | | N/A | Equity/Index | BMO- | 05/12/2025 | 04/16/2027 | 3,396 | 1,312,248 | 385.62 | | 37,254 | | 34,657 | | 58,838 | | | (2,597) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401881 | | N/A | Equity/Index | BOA- | 04/10/2024 | 04/10/2026 | 2,960 | 1,100,000 | 371.71862800000002 | 32,736 | | | 12,726 | | 67,704 | | | (8,139) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505063 | | N/A | Equity/Index | BMO- | 03/10/2025 | 02/26/2027 | 177 | 67,956 | 388.26 | | 1,708 | | 1,441 | | 2,693 | | | (267) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509150 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/15/2027 | 475 | 184,177 | 386.59 | | 5,629 | | 5,184 | | 7,945 | | | (445) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400968 | | N/A | Equity/Index | BOA- | 02/23/2024 | 02/24/2026 | 4,388 | 1,600,000 | 364.88524100000001 | 47,520 | | | 15,535 | | 125,939 | | | (11,815) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510893 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/14/2027 | 258 | 100,089 | 386.71 | | 3,087 | | 2,936 | | 4,377 | | | (151) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505127 | | N/A | Equity/Index | BMO- | 03/11/2025 | 02/23/2027 | 740 | 283,427 | 387.61 | | 7,015 | | 5,923 | | 11,516 | | | (1,092) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306570 | | N/A | Equity/Index | RBC- | 07/26/2023 | 07/25/2025 | 6,341 | 2,300,000 | 364.08 | 63,250 | | | 2,085 | | 183,778 | | | (15,726) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308285 | | N/A | Equity/Index | JPM- | 10/24/2023 | 10/24/2025 | 1,720 | 600,000 | 349.54 | 17,220 | | | 2,716 | | 75,372 | | | (4,275) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400578 | | N/A | Equity/Index | JPM- | 02/02/2024 | 02/03/2026 | 2,740 | 1,000,000 | 365.33 | 29,900 | | | 8,913 | | 77,874 | | | (7,434) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408038 | | N/A | Equity/Index | NGFP- | 11/05/2024 | 01/15/2026 | 1,038 | 400,087 | 364.02 | 23,559 | | | 10,724 | | 31,365 | | | (9,803) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400078 | | N/A | Equity/Index | JPM- | 01/05/2024 | 01/05/2026 | 2,765 | 1,000,000 | 362.13 | 29,700 | | | 7,680 | | 86,879 | | | (7,394) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500732 | | N/A | Equity/Index | NGFP- | 01/14/2025 | 12/11/2026 | 265 | 99,833 | 388.97 | | 1,739 | | 1,321 | | 3,689 | | | (418) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500739 | | N/A | Equity/Index | NGFP- | 01/14/2025 | 12/14/2026 | 1,886 | 710,513 | 384.87 | | 15,014 | | 11,422 | | 31,011 | | | (3,592) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307707 | | N/A | Equity/Index | BNP- | 09/22/2023 | 09/23/2025 | 7,676 | 2,700,000 | 353.00626399999999 | 74,520 | | | 8,598 | | 310,232 | | | (18,528) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505060 | | N/A | Equity/Index | BMO- | 03/10/2025 | 02/25/2027 | 228 | 87,536 | 391.67 | | 1,895 | | 1,598 | | 3,031 | | | (296) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402973 | | N/A | Equity/Index | GS- | 05/21/2024 | 05/15/2026 | 4,165 | 1,567,623 | 376.14 | 47,331 | | | 20,847 | | 84,599 | | | (11,866) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501069 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/17/2026 | 439 | 167,738 | 386.11 | | 4,281 | | 3,289 | | 6,892 | | | (992) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405184 | | N/A | Equity/Index | BNP- | 08/09/2024 | 06/25/2026 | 2,000 | 759,840 | 376.53 | 26,300 | | | 13,864 | | 40,858 | | | (6,990) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407443 | | N/A | Equity/Index | BMO- | 10/21/2024 | 07/30/2026 | 698 | 271,019 | 378.72 | 11,294 | | | 6,888 | | 13,353 | | | (3,164) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404563 | | N/A | Equity/Index | BMO- | 07/18/2024 | 06/17/2026 | 784 | 298,908 | 376.42 | 10,913 | | | 5,488 | | 15,293 | | | (2,830) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400119 | | N/A | Equity/Index | JPM- | 01/08/2024 | 01/08/2026 | 3,862 | 1,400,000 | 363 | 41,580 | | | 10,894 | | 118,102 | | | (10,324) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406182 | | N/A | Equity/Index | JPM- | 09/13/2024 | 09/15/2026 | 1,029 | 400,000 | 388.75 | 12,680 | | | 7,671 | | 12,413 | | | (3,148) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2507591 | | N/A | Equity/Index | JPM- | 04/14/2025 | 08/25/2026 | 228 | 87,557 | 385.5 | | 2,076 | | 1,754 | | 3,142 | | | (322) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504327 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/12/2027 | 772 | 298,517 | 385.29 | | 9,526 | | 7,919 | | 13,006 | | | (1,608) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400004 | | N/A | Equity/Index | BNP- | 01/02/2024 | 01/02/2026 | 2,475 | 900,000 | 364.11641600000002 | 26,640 | | | 6,760 | | 72,804 | | | (6,614) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506425 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/11/2027 | 6,637 | 2,576,616 | 383.01 | | 94,245 | | 82,033 | | 123,370 | | | (12,212) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308414 | | N/A | Equity/Index | JPM- | 10/31/2023 | 10/31/2025 | 3,449 | 1,200,000 | 348.45 | 34,680 | | | 5,804 | | 154,783 | | | (8,611) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2505410 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 03/05/2027 | 260 | 100,238 | 387.55 | | 2,792 | | 2,379 | | 4,084 | | | (412) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407724 | | N/A | Equity/Index | MS- | 10/29/2024 | 07/29/2026 | 1,824 | 707,438 | 378.27 | 30,697 | | | 18,939 | | 35,466 | | | (8,722) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403514 | | N/A | Equity/Index | GS- | 06/11/2024 | 12/05/2025 | 138 | 51,616 | 362.53 | 2,226 | | | 646 | | 4,216 | | | (745) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408039 | | N/A | Equity/Index | NGFP- | 11/05/2024 | 01/30/2026 | 913 | 351,907 | 366.23 | 19,279 | | | 9,125 | | 25,738 | | | (7,754) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501078 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 11/16/2026 | 611 | 233,457 | 380.71 | | 7,285 | | 5,519 | | 11,545 | | | (1,766) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402224 | | N/A | Equity/Index | BOA- | 04/26/2024 | 04/27/2026 | 3,517 | 1,300,000 | 369.743934000002 | 38,740 | | | 15,986 | | 86,421 | | | (9,645) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405247 | | N/A | Equity/Index | BOA- | 08/12/2024 | 08/12/2026 | 1,838 | 700,000 | 381.044279000002 | 21,665 | | | 12,096 | | 30,565 | | | (5,379) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403624 | | N/A | Equity/Index | BOA- | 06/14/2024 | 12/04/2025 | 3,124 | 1,176,967 | 358.44 | 64,839 | | | 18,906 | | 108,755 | | | (21,936) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511389 | | N/A | Equity/Index | UBS- | 06/02/2025 | 05/21/2027 | 665 | 259,131 | 387.58 | | 8,259 | | 7,937 | | 10,988 | | | (323) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504920 | | N/A | Equity/Index | JPM- | 03/07/2025 | 02/22/2027 | 1,143 | 439,884 | 388.77 | | 11,574 | | 9,742 | | 17,001 | | | (1,832) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406613 | | N/A | Equity/Index | JPM- | 09/26/2024 | 09/25/2026 | 1,171 | 457,596 | 390.7 | 14,460 | | | 8,958 | | 13,016 | | | (3,595) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307379 | | N/A | Equity/Index | BNP- | 09/01/2023 | 09/03/2025 | 3,353 | 1,200,000 | 359.290134000002 | 33,600 | | | 2,954 | | 114,854 | | | (8,354) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501072 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 11/20/2026 | 151 | 57,696 | 384 | | 1,577 | | 1,197 | | 2,526 | | | (380) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504037 | | N/A | Equity/Index | GS- | 02/25/2025 | 02/04/2027 | 2,847 | 1,102,956 | 385.57 | | 35,545 | | 29,269 | | 47,220 | | | (6,276) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504316 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/19/2027 | 573 | 221,568 | 387.74 | | 6,450 | | 5,372 | | 8,847 | | | (1,078) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407722 | | N/A | Equity/Index | MS- | 10/29/2024 | 07/09/2026 | 721 | 279,640 | 378.91 | 11,748 | | | 7,102 | | 13,569 | | | (3,446) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501082 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/28/2026 | 239 | 91,320 | 380.65 | | 2,930 | | 2,262 | | 4,634 | | | (668) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406304 | | N/A | Equity/Index | RBC- | 09/17/2024 | 08/20/2026 | 900 | 349,461 | 385.01 | 12,168 | | | 7,204 | | 13,484 | | | (3,142) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500388 | | N/A | Equity/Index | BMO- | 01/07/2025 | 11/13/2026 | 799 | 302,501 | 383.68 | | 7,039 | | 5,222 | | 13,469 | | | (1,817) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505134 | | N/A | Equity/Index | BMO- | 03/11/2025 | 03/02/2027 | 1,204 | 461,144 | 386.68 | | 11,908 | | 10,072 | | 19,498 | | | (1,836) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406140 | | N/A | Equity/Index | GS- | 09/12/2024 | 09/11/2026 | 1,371 | 530,947 | 386.02 | 17,267 | | | 10,365 | | 20,026 | | | (4,293) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308613 | | N/A | Equity/Index | BNP- | 11/10/2023 | 11/10/2025 | 1,995 | 700,000 | 351.356245 | 20,090 | | | 3,648 | | 83,501 | | | (5,002) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406851 | | N/A | Equity/Index | GS- | 10/04/2024 | 10/06/2026 | 930 | 360,000 | 387.18 | 11,160 | | | 7,073 | | 13,197 | | | (2,771) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506983 | | N/A | Equity/Index | RBC- | 04/08/2025 | 02/26/2027 | 512 | 193,326 | 385.74 | | 4,035 | | 3,548 | | 8,562 | | | (487) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2410695 | | N/A | Equity/Index | NGFP- | 12/18/2024 | 11/06/2026 | 940 | 356,984 | 386.63 | 8,044 | | | 5,772 | | 14,008 | | | (2,119) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509644 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/28/2027 | 1,077 | 417,639 | 390.65 | | 10,425 | | 9,697 | | 15,655 | | | (728) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308760 | | N/A | Equity/Index | BNP- | 11/20/2023 | 11/20/2025 | 3,092 | 1,100,000 | 356.243564999999 | 32,010 | | | 6,235 | | 114,408 | | | (7,948) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511390 | | N/A | Equity/Index | UBS- | 06/02/2025 | 05/19/2027 | 4,863 | 1,894,965 | 387.33 | | 60,885 | | 58,500 | | 80,965 | | | (2,384) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406041 | | N/A | Equity/Index | BOA- | 09/09/2024 | 09/09/2026 | 2,341 | 900,000 | 384.536892000002 | 27,900 | | | 16,648 | | 34,230 | | | (6,927) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501073 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/17/2026 | 1,770 | 676,299 | 384.57 | | 18,406 | | 14,142 | | 29,502 | | | (4,264) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403518 | | N/A | Equity/Index | GS- | 06/11/2024 | 12/18/2025 | 2,631 | 984,073 | 362.91 | 42,055 | | | 12,905 | | 79,438 | | | (13,740) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505408 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 02/11/2027 | 211 | 81,347 | 387.9 | | 2,199 | | 1,864 | | 3,219 | | | (335) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2305989 | | N/A | Equity/Index | BOA- | 07/06/2023 | 07/03/2025 | 8,707 | 3,100,000 | 357.250536000001 | 87,513 | | | 242 | | 317,151 | | | (21,878) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2509646 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/23/2027 | 793 | 307,510 | 389.36 | | 8,097 | | 7,527 | | 12,053 | | | (569) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512561 | | N/A | Equity/Index | NGFP- | 06/18/2025 | 06/11/2027 | 539 | 210,625 | 391.04 | | 6,163 | | 6,069 | | 7,975 | | | (94) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401336 | | N/A | Equity/Index | BNP- | 03/15/2024 | 03/16/2026 | 4,071 | 1,500,000 | 368.701088000003 | 44,850 | | | 15,917 | | 102,967 | | | (11,166) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501915 | | N/A | Equity/Index | NGFP- | 01/30/2025 | 01/08/2027 | 2,895 | 1,115,820 | 378.8 | | 43,402 | | 34,132 | | 60,208 | | | (9,270) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503755 | | N/A | Equity/Index | BMO- | 02/21/2025 | 02/17/2027 | 1,351 | 523,661 | 388.37 | | 15,293 | | 12,607 | | 20,331 | | | (2,686) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308373 | | N/A | Equity/Index | JPM- | 10/27/2023 | 10/29/2025 | 5,185 | 1,800,000 | 347.65 | 52,200 | | | 8,593 | | 236,876 | | | (12,961) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400173 | | N/A | Equity/Index | BOA- | 01/11/2024 | 01/09/2026 | 1,655 | 600,000 | 363.075168000002 | 17,808 | | | 4,723 | | 50,261 | | | (4,452) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505064 | | N/A | Equity/Index | BMO- | 03/10/2025 | 03/03/2027 | 2,320 | 890,718 | 388.2 | | 22,458 | | 18,974 | | 35,506 | | | (3,484) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308501 | | N/A | Equity/Index | BNP- | 11/03/2023 | 11/05/2025 | 5,660 | 2,000,000 | 353.986030000003 | 57,400 | | | 10,000 | | 222,461 | | | (14,252) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506796 | | N/A | Equity/Index | NGFP- | 04/04/2025 | 09/29/2026 | 1,332 | 509,916 | 390.37 | | 9,015 | | 7,596 | | 16,302 | | | (1,419) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405392 | | N/A | Equity/Index | GS- | 08/16/2024 | 04/10/2026 | 2,180 | 836,466 | 372.96 | 36,108 | | | 17,059 | | 49,294 | | | (10,911) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307418 | | N/A | Equity/Index | JPM- | 09/06/2023 | 09/05/2025 | 2,814 | 1,000,000 | 356.6447 | 28,000 | | | 2,538 | | 103,878 | | | (6,962) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405182 | | N/A | Equity/Index | BNP- | 08/09/2024 | 04/02/2026 | 1,640 | 623,069 | 375.19 | 21,664 | | | 9,979 | | 32,495 | | | (6,568) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508515 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/12/2027 | 3,309 | 1,281,973 | 384.57 | | 41,991 | | 38,227 | | 59,341 | | | (3,764) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508504 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/01/2027 | 2,829 | 1,096,011 | 391 | | 27,243 | | 24,763 | | 39,744 | | | (2,480) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400457 | | N/A | Equity/Index | BOA- | 01/26/2024 | 01/27/2026 | 2,206 | 800,000 | 363.155263999999999 | 23,720 | | | 6,842 | | 66,831 | | | (5,897) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308200 | | N/A | Equity/Index | BNP- | 10/18/2023 | 10/17/2025 | 7,454 | 2,600,000 | 349.692049999999999 | 73,840 | | | 10,954 | | 325,355 | | | (18,359) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408212 | | N/A | Equity/Index | NGFP- | 11/07/2024 | 10/21/2026 | 4,340 | 1,677,280 | 388.28 | 47,723 | | | 31,971 | | 59,522 | | | (12,132) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2513267 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/17/2027 | 726 | 284,904 | 391 | | 8,864 | | 8,852 | | 10,804 | | | (12) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401283 | | N/A | Equity/Index | JPM- | 03/13/2024 | 03/13/2026 | 1,348 | 500,000 | 371.19 | 14,850 | | | 5,202 | | 31,299 | | | (3,692) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501085 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/18/2026 | 1,362 | 520,407 | 379.79 | | 17,161 | | 13,191 | | 27,078 | | | (3,970) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408042 | | N/A | Equity/Index | NGFP- | 11/05/2024 | 02/06/2026 | 1,980 | 763,171 | 364.33 | 44,673 | | | 21,505 | | 59,436 | | | (17,693) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501625 | | N/A | Equity/Index | BMO- | 01/27/2025 | 12/31/2026 | 339 | 129,796 | 378.8 | | 4,376 | | 3,416 | | 7,023 | | | (960) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408040 | | N/A | Equity/Index | NGFP- | 11/05/2024 | 01/30/2026 | 494 | 190,407 | 364.4 | 11,103 | | | 5,255 | | 14,781 | | | (4,466) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506979 | | N/A | Equity/Index | RBC- | 04/08/2025 | 02/26/2027 | 582 | 219,757 | 387.92 | | 4,138 | | 3,639 | | 8,970 | | | (499) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2507592 | | N/A | Equity/Index | JPM- | 04/14/2025 | 10/23/2026 | 244 | 93,701 | 387.34 | | 2,164 | | 1,864 | | 3,490 | | | (300) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2513273 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/11/2027 | 1,473 | 578,049 | 389.98 | | 18,633 | | 18,607 | | 22,652 | | | (26) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509792 | | N/A | Equity/Index | BMO- | 05/12/2025 | 04/19/2027 | 1,230 | 475,284 | 385.62 | | 13,542 | | 12,602 | | 21,350 | | | (940) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510877 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/17/2027 | 893 | 346,430 | 388.08 | | 10,129 | | 9,637 | | 14,457 | | | (492) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411331 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/04/2026 | 840 | 318,469 | 388.29 | 6,460 | | | 4,780 | | 11,957 | | | (1,661) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306746 | | N/A | Equity/Index | BNP- | 08/04/2023 | 08/05/2025 | 3,343 | 1,200,000 | 360.236429999998 | 33,600 | | | 1,615 | | 111,633 | | | (8,354) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506797 | | N/A | Equity/Index | NGFP- | 04/04/2025 | 09/23/2026 | 1,269 | 485,799 | 389.82 | | 8,776 | | 7,379 | | 15,830 | | | (1,397) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406307 | | N/A | Equity/Index | RBC- | 09/17/2024 | 07/10/2026 | 2,000 | 776,580 | 381.17 | 30,500 | | | 17,283 | | 34,219 | | | (8,364) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2408209 | | N/A | Equity/Index | NGFP- | 11/07/2024 | 10/16/2026 | 1,614 | 623,763 | 388.51 | 17,531 | | | 11,704 | | 21,818 | | | (4,488) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2309473 | | N/A | Equity/Index | BNP- | 12/29/2023 | 12/30/2025 | 4,113 | 1,500,000 | 365.15408400000001 | 44,250 | | | 11,078 | | 116,628 | | | (11,017) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404723 | | N/A | Equity/Index | BMO- | 07/25/2024 | 07/24/2026 | 1,967 | 740,000 | 376.26280000000003 | 21,608 | | | 11,516 | | 41,194 | | | (5,372) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405791 | | N/A | Equity/Index | GS- | 08/29/2024 | 08/11/2026 | 1,200 | 461,784 | 379.92 | 17,042 | | | 9,731 | | 22,057 | | | (4,338) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2513049 | | N/A | Equity/Index | UBS- | 06/25/2025 | 06/15/2027 | 2,947 | 1,156,373 | 391.11 | | 35,570 | | 35,323 | | 43,619 | | | (247) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307215 | | N/A | Equity/Index | BMO- | 08/29/2023 | 08/29/2025 | 1,677 | 600,000 | 359.09370000000001 | 16,740 | | | 1,355 | | 57,741 | | | (4,156) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2513050 | | N/A | Equity/Index | UBS- | 06/25/2025 | 06/17/2027 | 4,678 | 1,835,600 | 390.86 | | 57,072 | | 56,676 | | 69,975 | | | (396) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400007 | | N/A | Equity/Index | BNP- | 01/03/2024 | 01/02/2026 | 5,519 | 2,000,000 | 362.76860699999997 | 60,000 | | | 15,247 | | 169,482 | | | (14,918) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308168 | | N/A | Equity/Index | BMO- | 10/17/2023 | 10/17/2025 | 2,865 | 1,000,000 | 349.9776 | 28,500 | | | 4,222 | | 124,086 | | | (7,076) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400783 | | N/A | Equity/Index | JPM- | 02/14/2024 | 02/13/2026 | 2,763 | 1,000,000 | 362.1 | 30,000 | | | 9,354 | | 87,051 | | | (7,459) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2410151 | | N/A | Equity/Index | RBC- | 12/10/2024 | 11/05/2026 | 2,478 | 961,266 | 389.29 | 27,878 | | | 19,763 | | 32,975 | | | (7,271) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502782 | | N/A | Equity/Index | NGFP- | 02/10/2025 | 01/20/2027 | 2,500 | 968,025 | 382.09 | | 35,338 | | 28,350 | | 46,651 | | | (6,988) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400713 | | N/A | Equity/Index | BOA- | 02/09/2024 | 02/10/2026 | 3,569 | 1,300,000 | 364.45854400000002 | 38,870 | | | 11,960 | | 103,697 | | | (9,664) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405396 | | N/A | Equity/Index | GS- | 08/16/2024 | 03/06/2026 | 8,284 | 3,178,571 | 370.02 | 150,420 | | | 66,142 | | 206,383 | | | (48,273) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511885 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/25/2027 | 1,333 | 518,537 | 387.94 | | 15,823 | | 15,357 | | 21,803 | | | (465) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406803 | | N/A | Equity/Index | BMO- | 10/03/2024 | 04/23/2026 | 2,213 | 860,237 | 369.73 | 49,682 | | | 25,982 | | 54,645 | | | (15,888) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502940 | | N/A | Equity/Index | GS- | 02/11/2025 | 01/13/2027 | 2,478 | 958,342 | 376.34 | | 41,853 | | 33,542 | | 56,064 | | | (8,311) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501389 | | N/A | Equity/Index | BMO- | 01/23/2025 | 12/28/2026 | 4,561 | 1,748,596 | 379.13 | | 61,482 | | 47,664 | | 93,275 | | | (13,818) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404298 | | N/A | Equity/Index | RBC- | 07/11/2024 | 07/02/2026 | 3,632 | 1,384,409 | 377.81 | 47,579 | | | 24,186 | | 70,863 | | | (11,961) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504332 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/01/2027 | 293 | 113,297 | 384.17 | | 3,752 | | 3,109 | | 5,108 | | | (643) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504319 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/12/2027 | 2,286 | 883,950 | 387.21 | | 26,163 | | 21,748 | | 35,837 | | | (4,416) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510888 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/14/2027 | 604 | 234,316 | 387.09 | | 7,117 | | 6,770 | | 10,110 | | | (347) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508388 | | N/A | Equity/Index | RBC- | 04/24/2025 | 03/19/2027 | 402 | 155,759 | 387.26 | | 4,651 | | 4,201 | | 6,446 | | | (450) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509653 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/30/2027 | 626 | 242,750 | 388.89 | | 6,554 | | 6,098 | | 9,729 | | | (456) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404097 | | N/A | Equity/Index | RBC- | 07/03/2024 | 06/18/2026 | 4,192 | 1,583,780 | 376.38 | 50,514 | | | 24,938 | | 85,828 | | | (12,823) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306151 | | N/A | Equity/Index | BMO- | 07/12/2023 | 07/11/2025 | 7,758 | 2,800,000 | 362.20927599999999 | 78,680 | | | 1,081 | | 243,951 | | | (19,562) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406517 | | N/A | Equity/Index | RBC- | 09/24/2024 | 08/12/2026 | 1,435 | 560,726 | 380.78 | 24,446 | | | 14,503 | | 25,504 | | | (6,450) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509643 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/29/2027 | 2,464 | 955,490 | 391.03 | | 23,457 | | 21,821 | | 35,331 | | | (1,636) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512487 | | N/A | Equity/Index | BOA- | 06/17/2025 | 06/04/2027 | 432 | 168,852 | 389.75 | | 5,160 | | 5,067 | | 6,666 | | | (94) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402745 | | N/A | Equity/Index | BNP- | 05/10/2024 | 05/11/2026 | 2,413 | 900,000 | 373.03 | 26,550 | | | 11,467 | | 55,096 | | | (6,610) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504326 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/09/2027 | 515 | 199,140 | 385.75 | | 6,234 | | 5,177 | | 8,513 | | | (1,057) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508505 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/02/2027 | 1,450 | 561,759 | 388.97 | | 15,312 | | 13,920 | | 22,028 | | | (1,392) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501288 | | N/A | Equity/Index | NGFP- | 01/22/2025 | 01/06/2027 | 4,048 | 1,552,165 | 379.59 | | 54,863 | | 42,628 | | 81,852 | | | (12,234) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2510880 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/10/2027 | 5,359 | 2,078,970 | 387.78 | | 61,264 | | 58,257 | | 87,296 | | | (3,007) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510133 | | N/A | Equity/Index | UBS- | 05/15/2025 | 04/07/2027 | 2,388 | 924,371 | 378.82 | | 36,513 | | 34,082 | | 51,770 | | | (2,431) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511878 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/19/2027 | 220 | 85,580 | 388.45 | | 2,548 | | 2,472 | | 3,519 | | | (76) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500743 | | N/A | Equity/Index | NGFP- | 01/14/2025 | 11/18/2026 | 2,991 | 1,126,799 | 382.21 | | 26,222 | | 19,706 | | 53,511 | | | (6,517) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512411 | | N/A | Equity/Index | UBS- | 06/16/2025 | 01/29/2027 | 144 | 56,280 | 383.99 | | 2,019 | | 1,971 | | 2,522 | | | (48) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501919 | | N/A | Equity/Index | NGFP- | 01/30/2025 | 01/12/2027 | 1,943 | 748,890 | 377.35 | | 30,740 | | 24,212 | | 42,507 | | | (6,529) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403480 | | N/A | Equity/Index | BOA- | 06/10/2024 | 06/10/2026 | 3,482 | 1,300,000 | 373.34 | 39,247 | | | 18,520 | | 79,583 | | | (9,744) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405792 | | N/A | Equity/Index | GS- | 08/29/2024 | 08/14/2026 | 1,500 | 577,230 | 382.34 | 19,500 | | | 11,170 | | 25,050 | | | (4,943) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511880 | | N/A | Equity/Index | UBS- | 06/09/2025 | 03/18/2027 | 190 | 73,910 | 386.56 | | 2,288 | | 2,213 | | 3,124 | | | (74) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506424 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/12/2027 | 1,533 | 595,141 | 383.61 | | 21,293 | | 18,538 | | 27,919 | | | (2,755) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511877 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/11/2027 | 138 | 53,682 | 388.28 | | 1,601 | | 1,553 | | 2,209 | | | (48) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307875 | | N/A | Equity/Index | JPM- | 09/29/2023 | 09/29/2025 | 5,758 | 2,000,000 | 348.79880000000003 | 55,600 | | | 6,883 | | 256,959 | | | (13,843) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403548 | | N/A | Equity/Index | BOA- | 06/12/2024 | 05/20/2026 | 5,023 | 1,889,351 | 376.32 | 55,856 | | | 25,554 | | 97,329 | | | (14,320) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400531 | | N/A | Equity/Index | JPM- | 02/01/2024 | 01/30/2026 | 3,277 | 1,200,000 | 366.52 | 35,880 | | | 10,541 | | 89,420 | | | (8,958) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500289 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/03/2026 | 1,036 | 393,255 | 384.08 | | 9,490 | | 6,992 | | 17,074 | | | (2,497) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401822 | | N/A | Equity/Index | GS- | 04/05/2024 | 04/06/2026 | 3,205 | 1,200,000 | 374.63720000000001 | 35,880 | | | 13,770 | | 67,784 | | | (8,933) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505130 | | N/A | Equity/Index | BMO- | 03/11/2025 | 03/04/2027 | 1,371 | 525,107 | 387.45 | | 13,148 | | 11,127 | | 21,602 | | | (2,021) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407073 | | N/A | Equity/Index | BMO- | 10/08/2024 | 09/04/2026 | 1,092 | 421,042 | 383.51 | 13,672 | | | 8,459 | | 17,640 | | | (3,561) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502778 | | N/A | Equity/Index | NGFP- | 02/10/2025 | 01/26/2027 | 1,446 | 559,906 | 383.64 | | 19,350 | | 15,556 | | 25,606 | | | (3,794) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401728 | | N/A | Equity/Index | GS- | 04/01/2024 | 04/01/2026 | 3,221 | 1,200,000 | 372.54 | 36,120 | | | 13,595 | | 73,739 | | | (8,980) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509665 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/27/2027 | 761 | 295,101 | 387.42 | | 8,462 | | 7,871 | | 12,451 | | | (592) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511391 | | N/A | Equity/Index | UBS- | 06/02/2025 | 05/14/2027 | 257 | 100,145 | 386.94 | | 3,256 | | 3,128 | | 4,324 | | | (128) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510895 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 04/16/2027 | 198 | 76,812 | 385.75 | | 2,421 | | 2,298 | | 3,415 | | | (123) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510892 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/18/2027 | 1,515 | 587,729 | 386.96 | | 17,991 | | 17,117 | | 25,539 | | | (873) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510897 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 04/23/2027 | 884 | 342,939 | 384.96 | | 11,203 | | 10,640 | | 15,741 | | | (563) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406849 | | N/A | Equity/Index | GS- | 10/04/2024 | 10/02/2026 | 1,808 | 700,000 | 387.18 | 21,630 | | | 13,664 | | 25,573 | | | (5,400) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506035 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/12/2027 | 1,778 | 688,513 | 384.34 | | 23,150 | | 19,985 | | 31,555 | | | (3,164) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505067 | | N/A | Equity/Index | BMO- | 03/10/2025 | 02/22/2027 | 781 | 299,849 | 387.61 | | 7,708 | | 6,498 | | 12,145 | | | (1,211) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500744 | | N/A | Equity/Index | NGFP- | 01/14/2025 | 11/13/2026 | 1,771 | 667,189 | 381.77 | | 15,765 | | 11,818 | | 32,114 | | | (3,947) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504328 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 01/28/2027 | 341 | 131,858 | 384.64 | | 4,279 | | 3,541 | | 5,828 | | | (738) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411320 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/03/2026 | 273 | 103,502 | 393.16 | 1,673 | | | 1,238 | | 3,148 | | | (431) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308368 | | N/A | Equity/Index | JPM- | 10/27/2023 | 10/27/2025 | 8,354 | 2,900,000 | 347.65 | 84,100 | | | 13,650 | | 381,678 | | | (20,938) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407721 | | N/A | Equity/Index | MS- | 10/29/2024 | 07/31/2026 | 1,141 | 442,537 | 380.58 | 17,708 | | | 10,946 | | 20,402 | | | (5,016) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308444 | | N/A | Equity/Index | BMO- | 11/01/2023 | 10/31/2025 | 6,873 | 2,400,000 | 349.68889999999999 | 69,360 | | | 11,624 | | 299,438 | | | (17,245) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2406731 | | N/A | Equity/Index | JPM- | 10/01/2024 | 10/01/2026 | 375 | 146,289 | 390.64 | 4,623 | | | 2,898 | | 4,199 | | | (1,148) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509793 | | N/A | Equity/Index | BMO- | 05/12/2025 | 04/20/2027 | 1,492 | 576,524 | 385.62 | | 16,367 | | 15,233 | | 25,913 | | | (1,134) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403478 | | N/A | Equity/Index | BMO- | 06/10/2024 | 06/05/2026 | 1,378 | 514,463 | 375.91 | 13,711 | | | 6,420 | | 27,231 | | | (3,428) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307000 | | N/A | Equity/Index | BNP- | 08/18/2023 | 08/18/2025 | 3,964 | 1,400,000 | 354.456655000001 | 39,200 | | | 2,588 | | 155,045 | | | (9,760) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307768 | | N/A | Equity/Index | BNP- | 09/26/2023 | 09/26/2025 | 1,431 | 500,000 | 350.722504000001 | 13,800 | | | 1,647 | | 61,114 | | | (3,426) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308339 | | N/A | Equity/Index | BNP- | 10/26/2023 | 10/24/2025 | 4,031 | 1,400,000 | 347.89574399999998 | 40,180 | | | 6,373 | | 182,990 | | | (10,031) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2410153 | | N/A | Equity/Index | RBC- | 12/10/2024 | 10/30/2026 | 2,300 | 892,216 | 388.05 | 27,048 | | | 19,107 | | 32,108 | | | (7,116) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506980 | | N/A | Equity/Index | RBC- | 04/08/2025 | 08/10/2026 | 461 | 174,069 | 379.92 | | 3,928 | | 3,260 | | 8,468 | | | (668) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308247 | | N/A | Equity/Index | BNP- | 10/20/2023 | 10/20/2025 | 2,871 | 1,000,000 | 349.091556000003 | 28,500 | | | 4,351 | | 126,904 | | | (7,096) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401680 | | N/A | Equity/Index | BOA- | 03/28/2024 | 03/31/2026 | 3,214 | 1,200,000 | 373.44199900001 | 36,000 | | | 13,500 | | 68,648 | | | (8,951) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502673 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/29/2027 | 1,130 | 435,898 | 385.43 | | 12,679 | | 10,189 | | 18,765 | | | (2,490) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308775 | | N/A | Equity/Index | JPM- | 11/21/2023 | 11/21/2025 | 3,648 | 1,300,000 | 356.78 | 37,700 | | | 7,405 | | 133,670 | | | (9,373) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509656 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/28/2027 | 591 | 229,178 | 388.71 | | 6,223 | | 5,789 | | 9,233 | | | (435) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500058 | | N/A | Equity/Index | NGFP- | 01/02/2025 | 12/02/2026 | 1,206 | 457,424 | 386.98 | | 10,042 | | 7,467 | | 18,083 | | | (2,575) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400577 | | N/A | Equity/Index | JPM- | 02/02/2024 | 02/02/2026 | 2,740 | 1,000,000 | 365.33 | 29,900 | | | 8,884 | | 77,864 | | | (7,444) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501387 | | N/A | Equity/Index | BMO- | 01/23/2025 | 01/07/2027 | 627 | 240,379 | 381.63 | | 7,700 | | 5,993 | | 11,806 | | | (1,706) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503754 | | N/A | Equity/Index | BMO- | 02/21/2025 | 02/16/2027 | 1,177 | 456,217 | 388.37 | | 13,324 | | 10,980 | | 17,700 | | | (2,344) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403517 | | N/A | Equity/Index | GS- | 06/11/2024 | 12/15/2025 | 290 | 108,469 | 365.55 | 4,172 | | | 1,265 | | 8,021 | | | (1,371) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500741 | | N/A | Equity/Index | NGFP- | 01/14/2025 | 11/12/2026 | 1,837 | 692,053 | 382.76 | | 15,633 | | 11,713 | | 32,064 | | | (3,920) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2305965 | | N/A | Equity/Index | GS- | 07/03/2023 | 07/03/2025 | 2,786 | 1,000,000 | 360.28236399999997 | 28,400 | | | 78 | | 92,018 | | | (7,061) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400248 | | N/A | Equity/Index | BOA- | 01/16/2024 | 01/16/2026 | 3,314 | 1,200,000 | 362.65701000001 | 35,520 | | | 9,696 | | 101,925 | | | (8,819) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502774 | | N/A | Equity/Index | NGFP- | 02/10/2025 | 01/25/2027 | 1,992 | 771,322 | 384.79 | | 25,504 | | 20,496 | | 33,790 | | | (5,008) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406371 | | N/A | Equity/Index | RBC- | 09/19/2024 | 09/18/2026 | 1,543 | 600,000 | 388.87 | 18,486 | | | 11,274 | | 20,004 | | | (4,596) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408041 | | N/A | Equity/Index | NGFP- | 11/05/2024 | 02/06/2026 | 2,059 | 793,621 | 364.36 | 46,408 | | | 22,341 | | 61,749 | | | (18,380) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403521 | | N/A | Equity/Index | BNP- | 06/11/2024 | 06/11/2026 | 1,604 | 600,000 | 374.03 | 18,180 | | | 8,616 | | 35,766 | | | (4,520) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505132 | | N/A | Equity/Index | BMO- | 03/11/2025 | 02/26/2027 | 3,576 | 1,369,644 | 386.68 | | 35,367 | | 29,884 | | 57,753 | | | (5,483) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407598 | | N/A | Equity/Index | GS- | 10/25/2024 | 10/23/2026 | 3,279 | 1,270,000 | 387.29 | 39,243 | | | 25,928 | | 46,997 | | | (9,797) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307188 | | N/A | Equity/Index | BNP- | 08/28/2023 | 08/28/2025 | 2,251 | 800,000 | 356.63468399999999 | 22,560 | | | 1,795 | | 83,105 | | | (5,601) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406767 | | N/A | Equity/Index | RBC- | 10/02/2024 | 10/02/2026 | 1,284 | 500,000 | 389.61 | 15,675 | | | 9,848 | | 16,312 | | | (3,892) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509660 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/19/2027 | 2,258 | 875,607 | 387.55 | | 24,928 | | 23,165 | | 36,578 | | | (1,763) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402514 | | N/A | Equity/Index | BNP- | 05/03/2024 | 05/04/2026 | 2,431 | 900,000 | 370.284042 | 26,100 | | | 11,022 | | 61,098 | | | (6,498) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403546 | | N/A | Equity/Index | BOA- | 06/12/2024 | 05/27/2026 | 1,805 | 678,933 | 373.09 | 22,983 | | | 10,637 | | 39,627 | | | (5,834) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506794 | | N/A | Equity/Index | NGFP- | 04/04/2025 | 09/24/2026 | 1,419 | 543,222 | 390.75 | | 9,341 | | 7,857 | | 16,976 | | | (1,484) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406727 | | N/A | Equity/Index | JPM- | 10/01/2024 | 08/31/2026 | 1,142 | 445,974 | 384.6 | 17,366 | | | 10,599 | | 16,456 | | | (4,503) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2504314 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/10/2027 | 284 | 109,817 | 388.37 | | 3,099 | | 2,575 | | 4,252 | | | (525) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406308 | | N/A | Equity/Index | RBC- | 09/17/2024 | 07/24/2026 | 2,765 | 1,073,622 | 376.89 | 49,300 | | | 28,380 | | 56,553 | | | (13,239) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509664 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/26/2027 | 755 | 292,774 | 387.42 | | 8,388 | | 7,801 | | 12,345 | | | (587) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306402 | | N/A | Equity/Index | BMO- | 07/19/2023 | 07/18/2025 | 13,734 | 5,000,000 | 365.380652 | 139,500 | | | 3,258 | | 388,340 | | | (34,683) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307472 | | N/A | Equity/Index | BNP- | 09/08/2023 | 09/08/2025 | 3,377 | 1,200,000 | 356.62383 | 33,960 | | | 3,223 | | 124,517 | | | (8,455) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2409216 | | N/A | Equity/Index | BMO- | 11/26/2024 | 10/27/2026 | 1,799 | 693,083 | 387.29 | 19,537 | | | 13,500 | | 25,870 | | | (5,059) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403306 | | N/A | Equity/Index | BOA- | 06/06/2024 | 06/05/2026 | 2,657 | 1,000,000 | 376.34 | 30,200 | | | 14,063 | | 51,733 | | | (7,509) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400458 | | N/A | Equity/Index | BOA- | 01/26/2024 | 01/28/2026 | 3,033 | 1,100,000 | 363.15526399999999 | 32,615 | | | 9,440 | | 91,881 | | | (8,098) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403515 | | N/A | Equity/Index | GS- | 06/11/2024 | 12/15/2025 | 3,761 | 1,406,727 | 362.65 | 60,649 | | | 18,382 | | 114,491 | | | (19,923) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505066 | | N/A | Equity/Index | BMO- | 03/10/2025 | 03/01/2027 | 4,229 | 1,623,640 | 387.84 | | 41,444 | | 34,997 | | 65,519 | | | (6,447) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502781 | | N/A | Equity/Index | NGFP- | 02/10/2025 | 01/15/2027 | 702 | 271,821 | 382.09 | | 9,895 | | 7,925 | | 13,062 | | | (1,971) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401557 | | N/A | Equity/Index | BNP- | 03/22/2024 | 03/20/2026 | 2,426 | 900,000 | 371.17549500000001 | 27,180 | | | 9,836 | | 56,127 | | | (6,795) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404255 | | N/A | Equity/Index | BOA- | 07/10/2024 | 12/26/2025 | 10,535 | 4,006,039 | 365.16 | 196,541 | | | 65,636 | | 299,055 | | | (66,743) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400868 | | N/A | Equity/Index | BNP- | 02/16/2024 | 02/18/2026 | 4,691 | 1,700,000 | 362.66990399999997 | 50,320 | | | 16,036 | | 144,514 | | | (12,511) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411464 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/20/2026 | 1,749 | 662,784 | 386.01 | 14,943 | | | 10,996 | | 27,021 | | | (3,926) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510127 | | N/A | Equity/Index | UBS- | 05/15/2025 | 04/09/2027 | 418 | 161,804 | 383.29 | | 5,396 | | 5,038 | | 7,822 | | | (358) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407435 | | N/A | Equity/Index | BMO- | 10/21/2024 | 09/03/2026 | 707 | 274,514 | 383.39 | 9,778 | | | 6,160 | | 11,469 | | | (2,599) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407368 | | N/A | Equity/Index | GS- | 10/18/2024 | 10/20/2026 | 2,568 | 1,000,000 | 389.42 | 31,100 | | | 20,307 | | 33,480 | | | (7,722) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406300 | | N/A | Equity/Index | RBC- | 09/17/2024 | 08/04/2026 | 1,029 | 399,550 | 381.51 | 15,682 | | | 9,134 | | 17,659 | | | (4,144) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404460 | | N/A | Equity/Index | RBC- | 07/16/2024 | 07/16/2026 | 3,127 | 1,200,000 | 383.81 | 36,480 | | | 19,016 | | 47,981 | | | (9,057) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510900 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 04/09/2027 | 247 | 95,821 | 381.44 | | 3,564 | | 3,381 | | 4,920 | | | (183) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510022 | | N/A | Equity/Index | RBC- | 05/13/2025 | 05/07/2027 | 901 | 348,390 | 389.46 | | 9,163 | | 8,555 | | 13,780 | | | (608) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504311 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/12/2027 | 259 | 100,150 | 391.41 | | 2,497 | | 2,076 | | 3,441 | | | (421) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400333 | | N/A | Equity/Index | JPM- | 01/19/2024 | 01/21/2026 | 4,966 | 1,800,000 | 363.02 | 53,280 | | | 14,910 | | 151,901 | | | (13,229) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501284 | | N/A | Equity/Index | NGFP- | 01/22/2025 | 12/21/2026 | 3,516 | 1,348,175 | 379.79 | | 46,900 | | 36,201 | | 70,013 | | | (10,699) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512289 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/07/2027 | 1,632 | 638,292 | 388.38 | | 20,958 | | 20,522 | | 26,503 | | | (436) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307378 | | N/A | Equity/Index | BNP- | 09/01/2023 | 09/02/2025 | 5,029 | 1,800,000 | 359.29013400000002 | 50,400 | | | 4,368 | | 172,353 | | | (12,548) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404884 | | N/A | Equity/Index | BNP- | 07/31/2024 | 07/31/2026 | 1,839 | 700,000 | 380.73223200000001 | 21,420 | | | 11,622 | | 32,498 | | | (5,326) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501287 | | N/A | Equity/Index | NGFP- | 01/22/2025 | 01/04/2027 | 4,221 | 1,618,500 | 379.56 | | 57,216 | | 44,421 | | 85,351 | | | (12,795) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401117 | | N/A | Equity/Index | JPM- | 03/01/2024 | 02/27/2026 | 3,263 | 1,200,000 | 368.13 | 35,760 | | | 11,903 | | 84,507 | | | (8,940) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405028 | | N/A | Equity/Index | BMO- | 08/05/2024 | 11/28/2025 | 4,000 | 1,515,200 | 358.77 | 84,480 | | | 26,455 | | 138,449 | | | (31,923) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512851 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/17/2027 | 521 | 204,331 | 391.64 | | 6,209 | | 6,149 | | 7,574 | | | (60) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405790 | | N/A | Equity/Index | GS- | 08/29/2024 | 07/31/2026 | 1,800 | 692,676 | 381.04 | 24,378 | | | 13,756 | | 31,407 | | | (6,303) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511871 | | N/A | Equity/Index | UBS- | 06/09/2025 | 04/01/2027 | 194 | 75,466 | 392.93 | | 1,798 | | 1,741 | | 2,526 | | | (57) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2501071 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/16/2026 | 2,205 | 842,508 | 385.04 | | 22,473 | | 17,260 | | 36,068 | | | (5,214) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501918 | | N/A | Equity/Index | NGFP- | 01/30/2025 | 01/11/2027 | 3,025 | 1,165,926 | 377.35 | | 47,837 | | 37,663 | | 66,148 | | | (10,174) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405725 | | N/A | Equity/Index | BOA- | 08/28/2024 | 08/28/2026 | 1,300 | 500,000 | 384.64691399999998 | 15,465 | | | 8,974 | | 18,853 | | | (3,840) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407471 | | N/A | Equity/Index | MS- | 10/22/2024 | 02/12/2026 | 3,600 | 1,398,780 | 364.07 | 94,089 | | | 44,579 | | 107,930 | | | (35,702) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408328 | | N/A | Equity/Index | NGFP- | 11/08/2024 | 12/23/2025 | 405 | 156,585 | 366.84 | 8,725 | | | 3,761 | | 11,103 | | | (3,890) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404099 | | N/A | Equity/Index | RBC- | 07/03/2024 | 07/01/2026 | 2,411 | 910,900 | 374.91 | 30,933 | | | 15,552 | | 52,502 | | | (7,712) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504333 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/02/2027 | 337 | 130,311 | 384.17 | | 4,318 | | 3,579 | | 5,879 | | | (739) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403516 | | N/A | Equity/Index | GS- | 06/11/2024 | 12/17/2025 | 1,918 | 717,390 | 362.65 | 30,955 | | | 9,460 | | 58,389 | | | (10,132) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405605 | | N/A | Equity/Index | RBC- | 08/23/2024 | 06/29/2026 | 1,980 | 763,290 | 375.78 | 32,611 | | | 17,616 | | 41,703 | | | (8,784) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306486 | | N/A | Equity/Index | BNP- | 07/21/2023 | 07/23/2025 | 3,865 | 1,400,000 | 363.63875999999 | 38,920 | | | 1,175 | | 116,025 | | | (9,663) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406088 | | N/A | Equity/Index | RBC- | 09/10/2024 | 09/10/2026 | 802 | 309,283 | 385.66 | 9,591 | | | 5,736 | | 11,890 | | | (2,381) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406303 | | N/A | Equity/Index | RBC- | 09/17/2024 | 08/19/2026 | 900 | 349,461 | 384.47 | 12,411 | | | 7,340 | | 13,791 | | | (3,209) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506939 | | N/A | Equity/Index | JPM- | 04/07/2025 | 09/18/2026 | 2,993 | 1,133,808 | 388.75 | | 18,013 | | 15,147 | | 36,236 | | | (2,866) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403620 | | N/A | Equity/Index | BOA- | 06/14/2024 | 06/15/2026 | 2,654 | 1,000,000 | 376.78767499999998 | 30,250 | | | 14,502 | | 50,995 | | | (7,521) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408206 | | N/A | Equity/Index | NGFP- | 11/07/2024 | 10/16/2026 | 1,229 | 474,972 | 389.42 | 12,885 | | | 8,602 | | 15,963 | | | (3,299) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503756 | | N/A | Equity/Index | BMO- | 02/21/2025 | 02/11/2027 | 579 | 224,426 | 387.9 | | 6,647 | | 5,470 | | 8,834 | | | (1,177) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404595 | | N/A | Equity/Index | RBC- | 07/19/2024 | 07/17/2026 | 3,960 | 1,500,000 | 378.89 | 44,850 | | | 23,569 | | 74,676 | | | (11,197) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404937 | | N/A | Equity/Index | RBC- | 08/01/2024 | 04/08/2026 | 3,280 | 1,249,811 | 373.98 | 47,527 | | | 21,751 | | 71,257 | | | (14,010) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2309158 | | N/A | Equity/Index | JPM- | 12/12/2023 | 12/12/2025 | 2,791 | 1,000,000 | 358.8 | 29,000 | | | 6,524 | | 96,691 | | | (7,200) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508516 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/13/2027 | 1,364 | 528,441 | 384.57 | | 17,364 | | 15,809 | | 24,475 | | | (1,554) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506975 | | N/A | Equity/Index | RBC- | 04/08/2025 | 09/18/2026 | 613 | 231,463 | 387.8 | | 3,598 | | 3,032 | | 8,334 | | | (567) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503927 | | N/A | Equity/Index | RBC- | 02/24/2025 | 02/08/2027 | 2,295 | 889,794 | 386.91 | | 27,609 | | 22,730 | | 36,288 | | | (4,879) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511884 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/21/2027 | 2,684 | 1,044,076 | 387.94 | | 31,779 | | 30,839 | | 43,786 | | | (940) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406393 | | N/A | Equity/Index | BMO- | 09/20/2024 | 09/21/2026 | 1,917 | 747,000 | 389.62 | 23,381 | | | 14,356 | | 24,088 | | | (5,813) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401619 | | N/A | Equity/Index | BMO- | 03/26/2024 | 03/26/2026 | 3,774 | 1,400,000 | 371.09840000003 | 41,720 | | | 15,358 | | 88,250 | | | (10,373) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406181 | | N/A | Equity/Index | JPM- | 09/13/2024 | 09/14/2026 | 3,344 | 1,300,000 | 388.75 | 41,080 | | | 24,829 | | 40,291 | | | (10,214) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503930 | | N/A | Equity/Index | RBC- | 02/24/2025 | 02/05/2027 | 1,477 | 572,648 | 386.75 | | 17,842 | | 14,676 | | 23,447 | | | (3,166) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2309111 | | N/A | Equity/Index | BNP- | 12/08/2023 | 12/08/2025 | 1,954 | 700,000 | 358.625608 | 20,370 | | | 4,483 | | 67,713 | | | (5,071) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308500 | | N/A | Equity/Index | BNP- | 11/03/2023 | 11/03/2025 | 3,679 | 1,300,000 | 353.98603000003 | 37,310 | | | 6,415 | | 144,656 | | | (9,289) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501083 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/31/2026 | 560 | 213,970 | 380.31 | | 6,966 | | 5,384 | | 11,008 | | | (1,582) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307659 | | N/A | Equity/Index | JPM- | 09/21/2023 | 09/19/2025 | 1,423 | 500,000 | 352.58479999999997 | 14,100 | | | 1,556 | | 58,215 | | | (3,520) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509147 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/22/2027 | 822 | 318,722 | 388.52 | | 9,050 | | 8,342 | | 12,879 | | | (708) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402867 | | N/A | Equity/Index | GS- | 05/16/2024 | 05/08/2026 | 1,795 | 673,879 | 372.46 | 22,599 | | | 9,789 | | 41,808 | | | (5,697) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503928 | | N/A | Equity/Index | RBC- | 02/24/2025 | 02/09/2027 | 778 | 301,638 | 386.91 | | 9,359 | | 7,708 | | 12,310 | | | (1,652) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2405413 | | N/A | Equity/Index | BOA- | 08/19/2024 | 08/19/2026 | 2,595 | 997,542 | 384.54689400000001 | 30,654 | | | 17,409 | | 37,467 | | | (7,611) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506414 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/22/2027 | 2,325 | 902,612 | 387.26 | | 28,260 | | 24,654 | | 37,356 | | | (3,606) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405789 | | N/A | Equity/Index | GS- | 08/29/2024 | 07/10/2026 | 1,120 | 430,998 | 381.17 | 14,919 | | | 8,217 | | 19,162 | | | (3,977) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306358 | | N/A | Equity/Index | BNP- | 07/18/2023 | 07/18/2025 | 1,925 | 700,000 | 364.93906800000002 | 19,530 | | | 455 | | 55,374 | | | (4,849) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407728 | | N/A | Equity/Index | MS- | 10/29/2024 | 06/26/2026 | 319 | 123,724 | 376.19 | 5,694 | | | 3,394 | | 6,598 | | | (1,706) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505137 | | N/A | Equity/Index | BMO- | 03/11/2025 | 02/26/2027 | 1,609 | 616,263 | 385.74 | | 16,557 | | 13,990 | | 26,907 | | | (2,567) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506974 | | N/A | Equity/Index | RBC- | 04/08/2025 | 09/17/2026 | 3,220 | 1,215,840 | 388.29 | | 18,418 | | 15,512 | | 42,795 | | | (2,906) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502934 | | N/A | Equity/Index | GS- | 02/11/2025 | 01/15/2027 | 683 | 264,143 | 389.73 | | 6,950 | | 5,574 | | 9,490 | | | (1,376) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506798 | | N/A | Equity/Index | NGFP- | 04/04/2025 | 09/21/2026 | 897 | 343,390 | 389.62 | | 6,254 | | 5,255 | | 11,270 | | | (999) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508509 | | N/A | Equity/Index | BMO- | 04/25/2025 | 03/19/2027 | 366 | 141,796 | 387.49 | | 4,063 | | 3,686 | | 5,819 | | | (377) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406639 | | N/A | Equity/Index | RBC- | 09/27/2024 | 09/28/2026 | 7,301 | 2,850,000 | 390.37 | 88,635 | | | 55,275 | | 89,260 | | | (22,037) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307111 | | N/A | Equity/Index | BNP- | 08/24/2023 | 08/22/2025 | 1,411 | 500,000 | 355.73135400000001 | 14,000 | | | 1,004 | | 53,425 | | | (3,495) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504312 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/19/2027 | 3,373 | 1,304,272 | 388.9 | | 36,246 | | 30,188 | | 49,804 | | | (6,058) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510896 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/12/2027 | 3,931 | 1,524,992 | 386.41 | | 47,553 | | 45,226 | | 67,307 | | | (2,328) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510876 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 03/02/2027 | 200 | 77,588 | 386.92 | | 2,264 | | 2,141 | | 3,210 | | | (123) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506411 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/19/2027 | 1,080 | 419,278 | 387.97 | | 12,743 | | 11,110 | | 16,865 | | | (1,633) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411470 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/24/2026 | 455 | 172,422 | 385.49 | 3,993 | | | 2,944 | | 7,199 | | | (1,043) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411473 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/25/2026 | 2,103 | 796,932 | 385.26 | 18,656 | | | 13,763 | | 33,601 | | | (4,866) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501392 | | N/A | Equity/Index | BMO- | 01/23/2025 | 12/31/2026 | 2,397 | 918,962 | 378.79 | | 32,839 | | 25,490 | | 49,672 | | | (7,349) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501074 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 11/12/2026 | 170 | 64,955 | 383.14 | | 1,830 | | 1,384 | | 2,924 | | | (446) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2410479 | | N/A | Equity/Index | RBC- | 12/16/2024 | 12/16/2026 | 1,299 | 500,000 | 385.04 | 15,450 | | | 11,296 | | 21,241 | | | (3,836) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511761 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 05/28/2027 | 4,864 | 1,889,080 | 388.76 | | 54,370 | | 52,704 | | 77,415 | | | (1,666) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502674 | | N/A | Equity/Index | BMO- | 02/07/2025 | 02/01/2027 | 1,941 | 748,741 | 385.32 | | 21,933 | | 17,644 | | 32,430 | | | (4,289) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501393 | | N/A | Equity/Index | BMO- | 01/23/2025 | 01/07/2027 | 2,645 | 1,014,040 | 378.6 | | 36,448 | | 28,371 | | 55,357 | | | (8,077) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504329 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 01/29/2027 | 1,083 | 418,774 | 384.59 | | 13,621 | | 11,276 | | 18,556 | | | (2,345) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502779 | | N/A | Equity/Index | NGFP- | 02/10/2025 | 01/22/2027 | 1,731 | 670,261 | 383.44 | | 23,284 | | 18,693 | | 30,802 | | | (4,591) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400265 | | N/A | Equity/Index | BNP- | 01/17/2024 | 01/16/2026 | 1,387 | 500,000 | 360.98467199999999 | 14,800 | | | 4,046 | | 44,993 | | | (3,680) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508511 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/14/2027 | 1,087 | 421,126 | 385.94 | | 13,120 | | 11,947 | | 18,597 | | | (1,173) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511760 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 05/28/2027 | 257 | 99,814 | 388.9 | | 2,856 | | 2,768 | | 4,070 | | | (88) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512292 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 05/26/2027 | 2,733 | 1,068,904 | 387.94 | | 35,463 | | 34,713 | | 44,730 | | | (750) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400752 | | N/A | Equity/Index | BNP- | 02/13/2024 | 02/13/2026 | 2,495 | 900,000 | 361.068624 | 26,730 | | | 8,323 | | 80,724 | | | (6,637) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506418 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/12/2027 | 467 | 181,299 | 385.53 | | 6,033 | | 5,252 | | 7,941 | | | (781) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407367 | | N/A | Equity/Index | GS- | 10/18/2024 | 10/16/2026 | 1,284 | 500,000 | 389.42 | 15,550 | | | 10,124 | | 16,677 | | | (3,882) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406515 | | N/A | Equity/Index | RBC- | 09/24/2024 | 07/17/2026 | 1,256 | 490,782 | 382.38 | 20,016 | | | 11,555 | | 20,520 | | | (5,489) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2400712 | | N/A | Equity/Index | BOA- | 02/09/2024 | 02/09/2026 | 4,942 | 1,800,000 | 364.45854400000002 | 53,820 | | | 16,509 | | 143,677 | | | (13,399) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405561 | | N/A | Equity/Index | BOA- | 08/23/2024 | 08/25/2026 | 2,594 | 1,000,000 | 385.5 | 30,970 | | | 17,843 | | 35,993 | | | (7,689) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405559 | | N/A | Equity/Index | BOA- | 08/23/2024 | 08/21/2026 | 1,556 | 600,000 | 385.5 | 18,546 | | | 10,642 | | 21,545 | | | (4,630) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405560 | | N/A | Equity/Index | BOA- | 08/23/2024 | 08/24/2026 | 2,335 | 900,000 | 385.5 | 27,846 | | | 16,027 | | 32,412 | | | (6,923) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500288 | | N/A | Equity/Index | UBS- | 01/06/2025 | 10/30/2026 | 760 | 288,488 | 384.08 | | 6,939 | | 5,102 | | 12,490 | | | (1,837) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510885 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 04/23/2027 | 619 | 240,135 | 386.88 | | 7,261 | | 6,896 | | 10,300 | | | (365) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512407 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/21/2027 | 710 | 277,489 | 387.58 | | 9,187 | | 9,004 | | 11,732 | | | (183) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411327 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/04/2026 | 386 | 146,344 | 389.25 | 2,845 | | | 2,105 | | 5,279 | | | (731) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307905 | | N/A | Equity/Index | JPM- | 10/02/2023 | 09/12/2025 | 11,751 | 4,063,378 | 357.02 | 68,767 | | | 7,080 | | 429,187 | | | (17,555) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401147 | | N/A | Equity/Index | BNP- | 03/05/2024 | 03/05/2026 | 2,982 | 1,100,000 | 369.24201900000003 | 32,648 | | | 11,077 | | 73,870 | | | (8,117) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408204 | | N/A | Equity/Index | NGFP- | 11/07/2024 | 10/19/2026 | 518 | 200,191 | 393.31 | 4,658 | | | 3,116 | | 5,650 | | | (1,187) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512409 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/17/2027 | 162 | 63,314 | 387.02 | | 2,137 | | 2,094 | | 2,723 | | | (43) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406302 | | N/A | Equity/Index | RBC- | 09/17/2024 | 08/14/2026 | 2,572 | 998,682 | 382.34 | 38,220 | | | 22,492 | | 42,953 | | | (9,954) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511285 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 04/28/2027 | 212 | 82,417 | 389.13 | | 2,356 | | 2,258 | | 3,261 | | | (98) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504324 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/11/2027 | 1,029 | 397,894 | 386.74 | | 11,993 | | 9,966 | | 16,410 | | | (2,027) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306545 | | N/A | Equity/Index | BNP- | 07/25/2023 | 07/25/2025 | 1,382 | 500,000 | 363.29529600000001 | 13,950 | | | 459 | | 42,028 | | | (3,464) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501079 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 11/17/2026 | 464 | 177,290 | 380.71 | | 5,536 | | 4,195 | | 8,773 | | | (1,340) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405393 | | N/A | Equity/Index | GS- | 08/16/2024 | 04/15/2026 | 1,961 | 752,436 | 370.69 | 35,315 | | | 16,839 | | 48,285 | | | (10,583) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307459 | | N/A | Equity/Index | BNP- | 09/07/2023 | 09/05/2025 | 5,910 | 2,100,000 | 356.58368999999999 | 58,590 | | | 5,334 | | 218,494 | | | (14,627) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500387 | | N/A | Equity/Index | BMO- | 01/07/2025 | 11/18/2026 | 815 | 308,559 | 384.12 | | 7,033 | | 5,231 | | 13,551 | | | (1,802) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2409164 | | N/A | Equity/Index | NGFP- | 11/25/2024 | 10/22/2026 | 1,585 | 610,368 | 388.55 | 16,066 | | | 11,049 | | 21,505 | | | (4,184) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307513 | | N/A | Equity/Index | BNP- | 09/12/2023 | 09/12/2025 | 2,535 | 900,000 | 356.24713600000001 | 25,290 | | | 2,532 | | 94,505 | | | (6,279) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504318 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/10/2027 | 1,454 | 562,233 | 387.21 | | 16,624 | | 13,810 | | 22,762 | | | (2,814) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506417 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/04/2027 | 315 | 122,289 | 386.29 | | 3,934 | | 3,419 | | 5,182 | | | (515) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505128 | | N/A | Equity/Index | BMO- | 03/11/2025 | 03/05/2027 | 721 | 276,150 | 387.74 | | 6,835 | | 5,786 | | 11,245 | | | (1,049) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512285 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/08/2027 | 326 | 127,502 | 389.51 | | 4,008 | | 3,925 | | 5,088 | | | (83) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506033 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/17/2027 | 3,342 | 1,294,156 | 386.03 | | 40,906 | | 35,354 | | 55,987 | | | (5,552) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400969 | | N/A | Equity/Index | BOA- | 02/23/2024 | 02/25/2026 | 4,662 | 1,700,000 | 364.88524100000001 | 50,490 | | | 16,553 | | 133,914 | | | (12,536) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509647 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/26/2027 | 980 | 380,024 | 389.36 | | 10,025 | | 9,323 | | 14,927 | | | (702) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510901 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 04/08/2027 | 1,308 | 507,426 | 377.59 | | 21,763 | | 20,644 | | 29,496 | | | (1,118) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509666 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/30/2027 | 1,340 | 519,625 | 387.22 | | 15,062 | | 14,013 | | 22,126 | | | (1,049) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404938 | | N/A | Equity/Index | RBC- | 08/01/2024 | 04/29/2026 | 1,800 | 685,872 | 370.76 | 29,628 | | | 14,091 | | 44,418 | | | (8,445) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510256 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/07/2027 | 1,920 | 742,963 | 387.78 | | 20,966 | | 19,711 | | 31,215 | | | (1,256) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2501917 | | N/A | Equity/Index | NGFP- | 01/30/2025 | 01/08/2027 | 455 | 175,371 | 377.35 | | 7,184 | | 5,650 | | 9,936 | | | (1,534) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405603 | | N/A | Equity/Index | RBC- | 08/23/2024 | 06/22/2026 | 1,200 | 462,600 | 376.38 | 19,296 | | | 10,330 | | 24,619 | | | (5,252) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510258 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/07/2027 | 1,128 | 436,491 | 387.22 | | 12,611 | | 11,856 | | 18,710 | | | (755) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505061 | | N/A | Equity/Index | BMO- | 03/10/2025 | 02/12/2027 | 273 | 104,813 | 388.95 | | 2,523 | | 2,121 | | 4,002 | | | (402) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407089 | | N/A | Equity/Index | BOA- | 10/09/2024 | 10/09/2026 | 1,038 | 400,000 | 385.534152000001 | 12,360 | | | 7,884 | | 14,862 | | | (3,069) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400079 | | N/A | Equity/Index | JPM- | 01/05/2024 | 01/06/2026 | 6,083 | 2,200,000 | 362.13 | 65,340 | | | 16,963 | | 191,144 | | | (16,245) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509790 | | N/A | Equity/Index | BMO- | 05/12/2025 | 04/21/2027 | 597 | 230,687 | 385.89 | | 6,483 | | 6,035 | | 10,277 | | | (449) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508520 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/02/2027 | 2,183 | 845,738 | 382.82 | | 29,558 | | 26,871 | | 41,353 | | | (2,687) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411324 | | N/A | Equity/Index | UBS- | 12/27/2024 | 11/19/2026 | 347 | 131,558 | 389.38 | 2,502 | | | 1,837 | | 4,658 | | | (657) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510878 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/18/2027 | 258 | 100,089 | 388.08 | | 2,928 | | 2,786 | | 4,180 | | | (142) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508658 | | N/A | Equity/Index | UBS- | 04/28/2025 | 04/02/2027 | 287 | 111,560 | 389.98 | | 3,065 | | 2,790 | | 4,197 | | | (275) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2507215 | | N/A | Equity/Index | RBC- | 04/10/2025 | 05/26/2026 | 262 | 100,118 | 373.09 | | 3,623 | | 2,908 | | 6,006 | | | (716) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411322 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/04/2026 | 745 | 282,452 | 390.23 | 5,252 | | | 3,887 | | 9,776 | | | (1,350) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2513277 | | N/A | Equity/Index | UBS- | 06/27/2025 | 05/14/2027 | 589 | 231,141 | 386.01 | | 8,541 | | 8,528 | | 10,239 | | | (13) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512284 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/07/2027 | 469 | 183,431 | 389.51 | | 5,763 | | 5,643 | | 7,315 | | | (120) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405394 | | N/A | Equity/Index | GS- | 08/16/2024 | 04/16/2026 | 1,309 | 502,263 | 371.01 | 23,316 | | | 11,138 | | 31,875 | | | (6,976) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512406 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/03/2027 | 131 | 51,199 | 387.17 | | 1,706 | | 1,671 | | 2,171 | | | (35) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408495 | | N/A | Equity/Index | BOA- | 11/12/2024 | 10/13/2026 | 399 | 152,721 | 391.13 | 3,291 | | | 2,208 | | 4,486 | | | (852) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403394 | | N/A | Equity/Index | BNP- | 06/07/2024 | 06/08/2026 | 2,678 | 1,000,000 | 373.41 | 30,300 | | | 14,254 | | 61,001 | | | (7,544) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404939 | | N/A | Equity/Index | RBC- | 08/01/2024 | 03/25/2026 | 3,800 | 1,447,952 | 370.98 | 61,256 | | | 27,259 | | 91,956 | | | (18,479) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401929 | | N/A | Equity/Index | BNP- | 04/12/2024 | 04/10/2026 | 3,222 | 1,200,000 | 372.558964 | 35,520 | | | 13,884 | | 71,054 | | | (8,880) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501388 | | N/A | Equity/Index | BMO- | 01/23/2025 | 12/31/2026 | 987 | 378,396 | 379.29 | | 13,265 | | 10,297 | | 20,104 | | | (2,969) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308846 | | N/A | Equity/Index | BNP- | 11/24/2023 | 11/24/2025 | 8,423 | 3,000,000 | 356.607416 | 87,600 | | | 17,592 | | 308,558 | | | (21,810) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2507210 | | N/A | Equity/Index | RBC- | 04/10/2025 | 03/05/2027 | 280 | 106,996 | 384.85 | | 2,834 | | 2,502 | | 4,858 | | | (331) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407729 | | N/A | Equity/Index | MS- | 10/29/2024 | 06/30/2026 | 1,166 | 452,233 | 375.78 | 21,133 | | | 12,652 | | 24,497 | | | (6,291) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401027 | | N/A | Equity/Index | JPM- | 02/27/2024 | 02/27/2026 | 1,649 | 600,000 | 364.17 | 17,760 | | | 5,871 | | 48,774 | | | (4,410) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502938 | | N/A | Equity/Index | GS- | 02/11/2025 | 01/20/2027 | 2,473 | 956,408 | 382.09 | | 34,077 | | 27,378 | | 46,147 | | | (6,700) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2409215 | | N/A | Equity/Index | BMO- | 11/26/2024 | 10/23/2026 | 1,095 | 421,860 | 387.29 | 11,815 | | | 8,143 | | 15,693 | | | (3,077) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405998 | | N/A | Equity/Index | BOA- | 09/06/2024 | 09/04/2026 | 1,825 | 700,000 | 383.51 | 21,770 | | | 12,912 | | 27,860 | | | (5,435) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306023 | | N/A | Equity/Index | RBC- | 07/07/2023 | 07/07/2025 | 7,010 | 2,500,000 | 357.9 | 69,375 | | | 573 | | 246,758 | | | (17,272) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306999 | | N/A | Equity/Index | BNP- | 08/18/2023 | 08/19/2025 | 2,265 | 800,000 | 354.456655000001 | 22,400 | | | 1,508 | | 88,581 | | | (5,569) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402895 | | N/A | Equity/Index | BNP- | 05/17/2024 | 05/18/2026 | 3,458 | 1,300,000 | 375.965177999998 | 38,870 | | | 17,163 | | 70,843 | | | (9,677) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512852 | | N/A | Equity/Index | NGFP- | 06/23/2025 | 06/14/2027 | 5,148 | 2,018,994 | 391.11 | | 62,538 | | 61,930 | | 76,142 | | | (608) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306580 | | N/A | Equity/Index | GS- | 07/27/2023 | 07/25/2025 | 3,333 | 1,200,000 | 361.331999999999 | 33,600 | | | 1,112 | | 106,464 | | | (8,388) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2308672 | | N/A | Equity/Index | BNP- | 11/14/2023 | 11/14/2025 | 1,973 | 700,000 | 355.38771200000002 | 20,160 | | | 3,761 | | 74,765 | | | (5,005) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407442 | | N/A | Equity/Index | BMO- | 10/21/2024 | 09/11/2026 | 1,017 | 394,881 | 388.75 | 11,370 | | | 7,211 | | 13,163 | | | (2,987) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511882 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/05/2027 | 532 | 206,948 | 387.74 | | 6,288 | | 6,098 | | 8,650 | | | (190) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506981 | | N/A | Equity/Index | RBC- | 04/08/2025 | 08/11/2026 | 699 | 263,935 | 379.92 | | 5,955 | | 4,945 | | 12,848 | | | (1,011) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406516 | | N/A | Equity/Index | RBC- | 09/24/2024 | 07/23/2026 | 2,064 | 806,508 | 380.16 | 35,634 | | | 20,706 | | 37,131 | | | (9,684) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500283 | | N/A | Equity/Index | UBS- | 01/06/2025 | 10/30/2026 | 356 | 135,134 | 386.97 | | 2,859 | | 2,102 | | 5,201 | | | (757) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400623 | | N/A | Equity/Index | JPM- | 02/06/2024 | 02/06/2026 | 2,470 | 900,000 | 364.69 | 26,730 | | | 8,067 | | 71,715 | | | (6,637) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504635 | | N/A | Equity/Index | RBC- | 03/04/2025 | 02/26/2027 | 2,139 | 826,274 | 389.42 | | 22,160 | | 18,543 | | 31,117 | | | (3,617) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2410155 | | N/A | Equity/Index | RBC- | 12/10/2024 | 10/28/2026 | 1,055 | 409,256 | 386.9 | 12,977 | | | 9,155 | | 15,434 | | | (3,424) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400080 | | N/A | Equity/Index | JPM- | 01/05/2024 | 01/07/2026 | 3,042 | 1,100,000 | 362.13 | 32,670 | | | 8,515 | | 95,578 | | | (8,111) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411466 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/27/2026 | 2,469 | 935,628 | 386.06 | 21,182 | | | 15,643 | | 38,270 | | | (5,508) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2409165 | | N/A | Equity/Index | NGFP- | 11/25/2024 | 10/23/2026 | 3,797 | 1,462,187 | 387.53 | 40,168 | | | 27,645 | | 53,867 | | | (10,446) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506034 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/12/2027 | 757 | 293,141 | 385.53 | | 9,417 | | 8,130 | | 12,873 | | | (1,287) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403512 | | N/A | Equity/Index | GS- | 06/11/2024 | 12/05/2025 | 2,404 | 899,168 | 362.02 | 39,545 | | | 11,476 | | 74,640 | | | (13,230) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307146 | | N/A | Equity/Index | BNP- | 08/25/2023 | 08/25/2025 | 4,514 | 1,600,000 | 355.771502 | 45,280 | | | 3,426 | | 170,517 | | | (11,273) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407999 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/05/2026 | 347 | 133,359 | 391.05 | 2,967 | | | 1,957 | | 4,142 | | | (768) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2513272 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/22/2027 | 1,880 | 737,768 | 390.63 | | 23,331 | | 23,298 | | 28,457 | | | (32) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408213 | | N/A | Equity/Index | NGFP- | 11/07/2024 | 10/16/2026 | 576 | 222,607 | 388.02 | 6,376 | | | 4,257 | | 7,954 | | | (1,632) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411321 | | N/A | Equity/Index | UBS- | 12/27/2024 | 11/09/2026 | 493 | 186,911 | 391.81 | 3,140 | | | 2,294 | | 5,893 | | | (837) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411459 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/30/2026 | 1,458 | 552,509 | 387.45 | 11,794 | | | 8,723 | | 21,413 | | | (3,054) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307047 | | N/A | Equity/Index | GS- | 08/21/2023 | 08/21/2025 | 2,547 | 900,000 | 354.64249999999998 | 25,200 | | | 1,763 | | 98,135 | | | (6,257) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307910 | | N/A | Equity/Index | JPM- | 10/02/2023 | 09/19/2025 | 4,255 | 1,471,336 | 356.21 | 26,196 | | | 2,927 | | 158,757 | | | (6,622) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506937 | | N/A | Equity/Index | JPM- | 04/07/2025 | 09/16/2026 | 1,016 | 384,881 | 388.98 | | 6,003 | | 5,044 | | 12,140 | | | (959) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512404 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/21/2027 | 161 | 62,924 | 387.94 | | 2,053 | | 2,012 | | 2,626 | | | (41) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509658 | | N/A | Equity/Index | BMO- | 05/09/2025 | 05/03/2027 | 1,270 | 492,481 | 388.08 | | 13,818 | | 12,859 | | 20,371 | | | (958) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403621 | | N/A | Equity/Index | BOA- | 06/14/2024 | 12/01/2025 | 1,718 | 647,257 | 361.05 | 32,493 | | | 9,345 | | 55,433 | | | (11,055) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509649 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/23/2027 | 258 | 100,047 | 389.15 | | 2,657 | | 2,471 | | 3,952 | | | (187) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508065 | | N/A | Equity/Index | GS- | 04/21/2025 | 04/02/2027 | 1,356 | 523,267 | 391.46 | | 12,380 | | 11,160 | | 18,727 | | | (1,221) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2410697 | | N/A | Equity/Index | NGFP- | 12/18/2024 | 10/30/2026 | 2,325 | 882,965 | 384.51 | 21,720 | | | 15,524 | | 37,562 | | | (5,781) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411325 | | N/A | Equity/Index | UBS- | 12/27/2024 | 11/27/2026 | 925 | 350,695 | 389.39 | 6,725 | | | 4,959 | | 12,500 | | | (1,746) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510365 | | N/A | Equity/Index | NGFP- | 05/19/2025 | 05/06/2027 | 785 | 304,054 | 391.5 | | 7,447 | | 7,010 | | 11,117 | | | (437) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2507452 | | N/A | Equity/Index | JPM- | 04/11/2025 | 03/25/2027 | 2,480 | 948,997 | 388.22 | | 22,687 | | 20,194 | | 38,529 | | | (2,492) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510126 | | N/A | Equity/Index | UBS- | 05/15/2025 | 04/05/2027 | 342 | 132,385 | 383.2 | | 4,422 | | 4,127 | | 6,405 | | | (295) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510898 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/14/2027 | 3,410 | 1,322,875 | 385.47 | | 42,860 | | 40,768 | | 60,402 | | | (2,092) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2307754 | | N/A | Equity/Index | BNP- | 09/25/2023 | 08/29/2025 | 14,089 | 4,946,084 | 359.75 | 96,932 | | | 8,147 | | 477,406 | | | (24,993) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307942 | | N/A | Equity/Index | JPM- | 10/04/2023 | 10/03/2025 | 5,803 | 2,000,000 | 346.04 | 55,800 | | | 7,205 | | 274,662 | | | (13,873) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404755 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/24/2026 | 1,851 | 700,000 | 378.09 | 21,280 | | | 11,404 | | 36,171 | | | (5,320) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508662 | | N/A | Equity/Index | UBS- | 04/28/2025 | 04/15/2027 | 446 | 173,365 | 387.75 | | 5,263 | | 4,800 | | 7,153 | | | (463) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408036 | | N/A | Equity/Index | NGFP- | 11/05/2024 | 01/12/2026 | 1,054 | 406,254 | 366.93 | 21,612 | | | 9,756 | | 28,918 | | | (9,055) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403714 | | N/A | Equity/Index | BOA- | 06/18/2024 | 06/18/2026 | 3,577 | 1,350,000 | 377.46774299999998 | 40,986 | | | 19,817 | | 67,095 | | | (10,190) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500287 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/03/2026 | 566 | 214,848 | 386.97 | | 4,686 | | 3,506 | | 8,497 | | | (1,180) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2507454 | | N/A | Equity/Index | JPM- | 04/11/2025 | 03/25/2027 | 3,965 | 1,517,247 | 388.05 | | 36,549 | | 32,534 | | 61,993 | | | (4,015) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511881 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/07/2027 | 312 | 121,368 | 387.81 | | 3,682 | | 3,571 | | 5,067 | | | (111) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501916 | | N/A | Equity/Index | NGFP- | 01/30/2025 | 12/18/2026 | 2,622 | 1,010,597 | 377.84 | | 40,311 | | 31,438 | | 55,770 | | | (8,873) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406638 | | N/A | Equity/Index | RBC- | 09/27/2024 | 09/25/2026 | 2,562 | 1,000,000 | 390.37 | 31,100 | | | 19,346 | | 31,223 | | | (7,764) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501285 | | N/A | Equity/Index | NGFP- | 01/22/2025 | 12/22/2026 | 807 | 309,436 | 379.79 | | 10,771 | | 8,317 | | 16,078 | | | (2,454) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502933 | | N/A | Equity/Index | GS- | 02/11/2025 | 01/15/2027 | 272 | 105,193 | 392.85 | | 2,426 | | 1,946 | | 3,319 | | | (480) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307001 | | N/A | Equity/Index | BNP- | 08/18/2023 | 08/20/2025 | 3,398 | 1,200,000 | 354.45665500000001 | 33,600 | | | 2,305 | | 132,869 | | | (8,342) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408035 | | N/A | Equity/Index | NGFP- | 11/05/2024 | 12/16/2025 | 468 | 180,386 | 365.55 | 10,006 | | | 4,151 | | 13,392 | | | (4,472) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506795 | | N/A | Equity/Index | NGFP- | 04/04/2025 | 09/25/2026 | 1,863 | 713,194 | 390.32 | | 12,570 | | 10,576 | | 22,759 | | | (1,993) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400869 | | N/A | Equity/Index | BNP- | 02/16/2024 | 02/19/2026 | 3,035 | 1,100,000 | 362.66990399999997 | 32,560 | | | 10,407 | | 93,508 | | | (8,084) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509657 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/21/2027 | 3,119 | 1,209,486 | 387.82 | | 33,966 | | 31,571 | | 50,099 | | | (2,395) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402896 | | N/A | Equity/Index | BNP- | 05/17/2024 | 05/19/2026 | 2,660 | 1,000,000 | 375.96517799999998 | 29,600 | | | 13,092 | | 54,522 | | | (7,359) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405398 | | N/A | Equity/Index | GS- | 08/16/2024 | 03/18/2026 | 3,791 | 1,454,607 | 368.69 | 72,462 | | | 32,708 | | 99,314 | | | (22,770) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506419 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/15/2027 | 5,589 | 2,169,762 | 385.53 | | 72,338 | | 63,018 | | 95,222 | | | (9,321) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308005 | | N/A | Equity/Index | JPM- | 10/06/2023 | 10/08/2025 | 5,790 | 2,000,000 | 346.79 | 55,800 | | | 7,588 | | 269,753 | | | (13,873) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407726 | | N/A | Equity/Index | MS- | 10/29/2024 | 06/17/2026 | 323 | 125,276 | 376.42 | 5,697 | | | 3,361 | | 6,601 | | | (1,733) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500735 | | N/A | Equity/Index | NGFP- | 01/14/2025 | 12/09/2026 | 2,222 | 837,094 | 387.77 | | 15,405 | | 11,693 | | 32,444 | | | (3,712) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500390 | | N/A | Equity/Index | BMO- | 01/07/2025 | 11/19/2026 | 668 | 252,905 | 383.25 | | 6,005 | | 4,469 | | 11,495 | | | (1,537) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505135 | | N/A | Equity/Index | BMO- | 03/11/2025 | 03/05/2027 | 573 | 219,465 | 386.58 | | 5,701 | | 4,826 | | 9,333 | | | (875) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404932 | | N/A | Equity/Index | RBC- | 08/01/2024 | 07/28/2026 | 1,695 | 645,863 | 378.09 | 22,205 | | | 12,006 | | 33,189 | | | (5,543) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509787 | | N/A | Equity/Index | BMO- | 05/12/2025 | 04/23/2027 | 2,792 | 1,078,857 | 386.88 | | 29,204 | | 27,189 | | 46,456 | | | (2,016) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406499 | | N/A | Equity/Index | JPM- | 09/24/2024 | 09/24/2026 | 1,442 | 563,516 | 390.83 | 17,807 | | | 10,992 | | 15,904 | | | (4,421) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504322 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/17/2027 | 1,207 | 466,723 | 387.21 | | 13,862 | | 11,539 | | 18,989 | | | (2,323) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511288 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 05/26/2027 | 730 | 283,795 | 389.07 | | 8,284 | | 7,952 | | 11,474 | | | (332) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503196 | | N/A | Equity/Index | BMO- | 02/13/2025 | 01/14/2027 | 270 | 104,655 | 379.26 | | 4,255 | | 3,421 | | 5,544 | | | (834) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408589 | | N/A | Equity/Index | RBC- | 11/14/2024 | 10/09/2026 | 1,418 | 541,350 | 385.38 | 14,223 | | | 9,543 | | 21,768 | | | (3,715) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2507455 | | N/A | Equity/Index | JPM- | 04/11/2025 | 03/30/2027 | 6,733 | 2,576,450 | 388.22 | | 61,795 | | 55,054 | | 104,974 | | | (6,741) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307708 | | N/A | Equity/Index | BNP- | 09/22/2023 | 09/24/2025 | 3,127 | 1,100,000 | 353.00626399999999 | 30,360 | | | 3,540 | | 126,382 | | | (7,538) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502359 | | N/A | Equity/Index | NGFP- | 02/04/2025 | 01/15/2027 | 1,316 | 507,410 | 381.61 | | 17,803 | | 14,137 | | 24,910 | | | (3,666) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505407 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 02/12/2027 | 237 | 91,371 | 391.47 | | 2,124 | | 1,801 | | 3,141 | | | (323) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508513 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/06/2027 | 1,448 | 560,984 | 384.73 | | 18,259 | | 16,609 | | 25,731 | | | (1,651) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501391 | | N/A | Equity/Index | BMO- | 01/23/2025 | 12/30/2026 | 1,416 | 542,866 | 378.95 | | 19,300 | | 14,975 | | 29,168 | | | (4,325) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403238 | | N/A | Equity/Index | BMO- | 06/04/2024 | 05/22/2026 | 3,962 | 1,481,590 | 373.09 | 45,523 | | | 20,664 | | 87,059 | | | (11,508) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403623 | | N/A | Equity/Index | BOA- | 06/14/2024 | 12/03/2025 | 3,252 | 1,225,191 | 361.05 | 61,569 | | | 17,871 | | 104,993 | | | (20,869) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306069 | | N/A | Equity/Index | RBC- | 07/10/2023 | 07/10/2025 | 5,598 | 2,000,000 | 358.56178799999998 | 55,400 | | | 684 | | 193,297 | | | (13,755) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411220 | | N/A | Equity/Index | JPM- | 12/26/2024 | 11/20/2026 | 827 | 314,715 | 387.42 | 7,218 | | | 5,281 | | 12,064 | | | (1,885) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510255 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/05/2027 | 1,313 | 508,078 | 387.74 | | 14,351 | | 13,489 | | 21,349 | | | (862) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506977 | | N/A | Equity/Index | RBC- | 04/08/2025 | 09/10/2026 | 780 | 294,520 | 385.58 | | 5,117 | | 4,299 | | 11,601 | | | (818) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400896 | | N/A | Equity/Index | JPM- | 02/20/2024 | 02/20/2026 | 4,687 | 1,700,000 | 363 | 50,490 | | | 16,207 | | 143,728 | | | (12,536) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401254 | | N/A | Equity/Index | RBC- | 03/11/2024 | 03/11/2026 | 2,693 | 1,000,000 | 371.63 | 28,700 | | | 9,974 | | 63,332 | | | (7,136) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400332 | | N/A | Equity/Index | JPM- | 01/19/2024 | 01/20/2026 | 1,931 | 700,000 | 363.02 | 20,720 | | | 5,778 | | 59,068 | | | (5,152) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512291 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 05/24/2027 | 4,030 | 1,576,173 | 387.94 | | 52,237 | | 51,129 | | 65,872 | | | (1,108) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408043 | | N/A | Equity/Index | NGFP- | 11/05/2024 | 02/23/2026 | 1,158 | 446,340 | 364.63 | 25,969 | | | 12,985 | | 34,526 | | | (9,917) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511388 | | N/A | Equity/Index | UBS- | 06/02/2025 | 05/18/2027 | 418 | 162,882 | 387.64 | | 5,171 | | 4,968 | | 6,879 | | | (203) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307143 | | N/A | Equity/Index | BNP- | 08/25/2023 | 08/26/2025 | 5,925 | 2,100,000 | 355.771502 | 59,010 | | | 4,539 | | 223,781 | | | (14,671) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400298 | | N/A | Equity/Index | JPM- | 01/18/2024 | 01/16/2026 | 4,704 | 1,700,000 | 361.9 | 50,320 | | | 13,812 | | 148,880 | | | (12,563) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509648 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/27/2027 | 1,071 | 415,312 | 389.36 | | 10,956 | | 10,190 | | 16,325 | | | (766) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408890 | | N/A | Equity/Index | BMO- | 11/21/2024 | 10/15/2026 | 2,878 | 1,105,411 | 387.63 | 28,406 | | | 19,334 | | 40,378 | | | (7,430) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500391 | | N/A | Equity/Index | BMO- | 01/07/2025 | 11/13/2026 | 428 | 162,041 | 382.61 | | 3,959 | | 2,937 | | 7,518 | | | (1,022) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406520 | | N/A | Equity/Index | RBC- | 09/24/2024 | 06/22/2026 | 673 | 262,975 | 379.51 | 11,740 | | | 6,582 | | 12,191 | | | (3,346) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511759 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 05/28/2027 | 257 | 99,814 | 389.03 | | 2,841 | | 2,754 | | 4,051 | | | (87) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512486 | | N/A | Equity/Index | BOA- | 06/17/2025 | 06/11/2027 | 384 | 150,090 | 390.94 | | 4,479 | | 4,399 | | 5,703 | | | (81) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407436 | | N/A | Equity/Index | BMO- | 10/21/2024 | 09/04/2026 | 1,910 | 741,615 | 383.51 | 26,320 | | | 16,595 | | 30,854 | | | (6,985) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500061 | | N/A | Equity/Index | NGFP- | 01/02/2025 | 11/04/2026 | 4,608 | 1,747,768 | 384.32 | | 42,108 | | 30,858 | | 75,279 | | | (11,250) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408329 | | N/A | Equity/Index | NGFP- | 11/08/2024 | 12/30/2025 | 294 | 113,669 | 364.68 | 6,827 | | | 3,009 | | 8,678 | | | (2,992) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510129 | | N/A | Equity/Index | UBS- | 05/15/2025 | 04/09/2027 | 1,007 | 389,800 | 382.13 | | 13,595 | | 12,692 | | 19,602 | | | (902) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404935 | | N/A | Equity/Index | RBC- | 08/01/2024 | 06/24/2026 | 2,600 | 990,704 | 376.42 | 35,672 | | | 18,481 | | 53,313 | | | (9,344) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403119 | | N/A | Equity/Index | BOA- | 05/28/2024 | 05/28/2026 | 2,145 | 800,000 | 373.03 | 24,040 | | | 10,915 | | 47,203 | | | (5,969) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2305915 | | N/A | Equity/Index | BOA- | 06/30/2023 | 07/01/2025 | 4,453 | 1,600,000 | 360.60351600000001 | 45,120 | | | | | 147,249 | | | (11,233) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2308226 | | N/A | Equity/Index | BMO- | 10/19/2023 | 10/17/2025 | 2,585 | 900,000 | 348.946000000003 | 25,740 | | | 3,834 | | 114,634 | | | (6,426) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512408 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/19/2027 | 173 | 67,614 | 387.33 | | 2,258 | | 2,213 | | 2,880 | | | (45) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308614 | | N/A | Equity/Index | BNP- | 11/10/2023 | 11/12/2025 | 4,846 | 1,700,000 | 351.356245 | 48,960 | | | 9,000 | | 202,689 | | | (12,156) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511874 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/05/2027 | 136 | 52,904 | 388.86 | | 1,535 | | 1,489 | | 2,123 | | | (46) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400456 | | N/A | Equity/Index | BOA- | 01/26/2024 | 01/26/2026 | 3,033 | 1,100,000 | 363.15526399999999 | 32,615 | | | 9,376 | | 91,848 | | | (8,120) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510891 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/17/2027 | 2,253 | 874,029 | 386.96 | | 26,739 | | 25,439 | | 37,956 | | | (1,300) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500737 | | N/A | Equity/Index | NGFP- | 01/14/2025 | 12/11/2026 | 265 | 99,833 | 386.54 | | 1,949 | | 1,481 | | 4,072 | | | (468) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510886 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 04/30/2027 | 1,159 | 449,622 | 386.96 | | 13,609 | | 12,931 | | 19,316 | | | (678) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306841 | | N/A | Equity/Index | BNP- | 08/09/2023 | 08/08/2025 | 3,910 | 1,400,000 | 359.241598000001 | 39,620 | | | 2,068 | | 134,625 | | | (9,851) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500057 | | N/A | Equity/Index | NGFP- | 01/02/2025 | 11/13/2026 | 286 | 108,477 | 386.8 | | 2,359 | | 1,737 | | 4,256 | | | (622) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404756 | | N/A | Equity/Index | BNP- | 07/26/2024 | 07/27/2026 | 2,645 | 1,000,000 | 378.09 | 30,400 | | | 16,350 | | 51,759 | | | (7,569) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306696 | | N/A | Equity/Index | GS- | 08/02/2023 | 08/01/2025 | 4,733 | 1,700,000 | 360.427095000001 | 47,770 | | | 2,034 | | 155,362 | | | (11,877) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506984 | | N/A | Equity/Index | RBC- | 04/08/2025 | 05/15/2026 | 807 | 304,715 | 375.74 | | 7,771 | | 6,163 | | 16,652 | | | (1,609) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406260 | | N/A | Equity/Index | JPM- | 09/16/2024 | 09/16/2026 | 1,800 | 700,000 | 389.1 | 22,050 | | | 13,369 | | 21,381 | | | (5,475) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506412 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/19/2027 | 1,781 | 691,420 | 387.72 | | 21,221 | | 18,502 | | 28,073 | | | (2,719) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2410154 | | N/A | Equity/Index | RBC- | 12/10/2024 | 10/29/2026 | 824 | 319,646 | 387.85 | 9,764 | | | 6,893 | | 11,591 | | | (2,573) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411333 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/04/2026 | 1,049 | 397,707 | 388.24 | 8,088 | | | 5,985 | | 14,963 | | | (2,079) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403547 | | N/A | Equity/Index | BOA- | 06/12/2024 | 05/26/2026 | 1,101 | 414,130 | 373.09 | 14,009 | | | 6,473 | | 24,167 | | | (3,561) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405391 | | N/A | Equity/Index | GS- | 08/16/2024 | 04/02/2026 | 5,435 | 2,085,410 | 372.99 | 89,620 | | | 41,701 | | 122,360 | | | (27,447) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306485 | | N/A | Equity/Index | BNP- | 07/21/2023 | 07/22/2025 | 5,246 | 1,900,000 | 363.638759999999 | 52,820 | | | 1,524 | | 157,468 | | | (13,132) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510125 | | N/A | Equity/Index | UBS- | 05/15/2025 | 04/14/2027 | 510 | 197,416 | 384.02 | | 6,411 | | 5,988 | | 9,333 | | | (422) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408205 | | N/A | Equity/Index | NGFP- | 11/07/2024 | 10/13/2026 | 398 | 153,815 | 391.13 | 3,891 | | | 2,592 | | 4,773 | | | (1,000) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308118 | | N/A | Equity/Index | BNP- | 10/12/2023 | 10/10/2025 | 2,587 | 900,000 | 349.03269 | 25,290 | | | 3,523 | | 114,606 | | | (6,314) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411329 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/03/2026 | 987 | 374,201 | 388.9 | 7,373 | | | 5,454 | | 13,687 | | | (1,898) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404294 | | N/A | Equity/Index | BMO- | 07/11/2024 | 07/10/2026 | 3,876 | 1,477,602 | 381.2081 | 44,623 | | | 22,925 | | 62,488 | | | (11,095) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306024 | | N/A | Equity/Index | RBC- | 07/07/2023 | 07/08/2025 | 7,010 | 2,500,000 | 357.9 | 69,375 | | | 667 | | 246,737 | | | (17,248) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308003 | | N/A | Equity/Index | JPM- | 10/06/2023 | 10/06/2025 | 4,922 | 1,700,000 | 346.79 | 47,430 | | | 6,337 | | 229,318 | | | (11,825) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308563 | | N/A | Equity/Index | BNP- | 11/09/2023 | 11/07/2025 | 4,272 | 1,500,000 | 351.69180799999998 | 43,500 | | | 7,740 | | 177,622 | | | (10,860) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508524 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/09/2027 | 1,137 | 440,497 | 382.66 | | 15,486 | | 14,092 | | 21,739 | | | (1,394) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511139 | | N/A | Equity/Index | UBS- | 05/28/2025 | 05/07/2027 | 851 | 329,984 | 388.07 | | 9,523 | | 9,079 | | 13,692 | | | (444) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2507456 | | N/A | Equity/Index | JPM- | 04/11/2025 | 03/25/2027 | 454 | 173,728 | 387.95 | | 4,203 | | 3,741 | | 7,125 | | | (462) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403519 | | N/A | Equity/Index | GS- | 06/11/2024 | 12/17/2025 | 1,034 | 386,747 | 365.55 | 14,892 | | | 4,551 | | 28,603 | | | (4,874) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401930 | | N/A | Equity/Index | BNP- | 04/12/2024 | 04/13/2026 | 5,102 | 1,900,000 | 372.558964 | 56,620 | | | 22,274 | | 112,481 | | | (14,097) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2505065 | | N/A | Equity/Index | BMO- | 03/10/2025 | 02/24/2027 | 1,439 | 552,475 | 387.71 | | 14,203 | | 11,978 | | 22,324 | | | (2,225) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403214 | | N/A | Equity/Index | BOA- | 05/31/2024 | 06/01/2026 | 2,687 | 1,000,000 | 372.11 | 30,040 | | | 13,823 | | 63,964 | | | (7,469) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408208 | | N/A | Equity/Index | NGFP- | 11/07/2024 | 10/20/2026 | 1,369 | 529,077 | 389.42 | 14,395 | | | 9,637 | | 17,849 | | | (3,665) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501066 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 11/30/2026 | 221 | 84,442 | 389.36 | | 1,846 | | 1,407 | | 2,998 | | | (438) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411461 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 12/01/2026 | 552 | 209,180 | 387.45 | 4,470 | | | 3,307 | | 8,114 | | | (1,156) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509655 | | N/A | Equity/Index | BMO- | 05/09/2025 | 05/04/2027 | 301 | 116,722 | 388.89 | | 3,167 | | 2,947 | | 4,691 | | | (219) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501075 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 11/13/2026 | 209 | 79,857 | 381.77 | | 2,382 | | 1,802 | | 3,790 | | | (580) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502937 | | N/A | Equity/Index | GS- | 02/11/2025 | 01/22/2027 | 585 | 226,243 | 382.61 | | 7,913 | | 6,362 | | 10,727 | | | (1,551) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408001 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/02/2026 | 2,183 | 838,971 | 388.72 | 20,564 | | | 13,532 | | 28,866 | | | (5,348) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403510 | | N/A | Equity/Index | GS- | 06/11/2024 | 12/05/2025 | 2,069 | 773,868 | 358.89 | 38,240 | | | 11,097 | | 70,536 | | | (12,794) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511879 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/27/2027 | 2,704 | 1,051,856 | 388.68 | | 31,177 | | 30,263 | | 43,131 | | | (914) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406141 | | N/A | Equity/Index | GS- | 09/12/2024 | 09/08/2026 | 1,168 | 452,331 | 383.51 | 16,128 | | | 9,654 | | 18,924 | | | (4,026) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510890 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/14/2027 | 258 | 100,089 | 386.94 | | 3,058 | | 2,909 | | 4,341 | | | (149) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506978 | | N/A | Equity/Index | RBC- | 04/08/2025 | 07/10/2026 | 278 | 104,970 | 380.26 | | 2,246 | | 1,838 | | 4,939 | | | (408) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404933 | | N/A | Equity/Index | RBC- | 08/01/2024 | 07/15/2026 | 2,200 | 838,288 | 381.85 | 24,794 | | | 13,198 | | 36,708 | | | (6,303) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2409214 | | N/A | Equity/Index | BMO- | 11/26/2024 | 10/26/2026 | 666 | 256,583 | 387.83 | 7,053 | | | 4,870 | | 9,353 | | | (1,829) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308248 | | N/A | Equity/Index | BNP- | 10/20/2023 | 10/21/2025 | 4,880 | 1,700,000 | 349.09155600000003 | 48,620 | | | 7,480 | | 215,717 | | | (12,088) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401823 | | N/A | Equity/Index | GS- | 04/05/2024 | 04/07/2026 | 2,671 | 1,000,000 | 374.63720000000001 | 29,900 | | | 11,500 | | 56,513 | | | (7,434) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512286 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 05/28/2027 | 747 | 292,159 | 388.78 | | 9,389 | | 9,191 | | 11,881 | | | (198) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401558 | | N/A | Equity/Index | BNP- | 03/22/2024 | 03/23/2026 | 4,582 | 1,700,000 | 371.17549500000001 | 51,680 | | | 18,838 | | 105,918 | | | (12,867) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307919 | | N/A | Equity/Index | JPM- | 10/03/2023 | 10/03/2025 | 2,035 | 700,000 | 345.2756 | 19,530 | | | 2,518 | | 97,873 | | | (4,849) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504921 | | N/A | Equity/Index | JPM- | 03/07/2025 | 02/23/2027 | 966 | 371,765 | 388.77 | | 9,791 | | 8,244 | | 14,379 | | | (1,547) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404596 | | N/A | Equity/Index | RBC- | 07/19/2024 | 07/20/2026 | 1,056 | 400,000 | 378.89 | 11,960 | | | 6,309 | | 19,949 | | | (2,974) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404346 | | N/A | Equity/Index | BOA- | 07/12/2024 | 07/10/2026 | 2,620 | 1,000,000 | 381.7 | 30,300 | | | 15,631 | | 41,709 | | | (7,565) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411467 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/20/2026 | 1,583 | 599,878 | 385.49 | 13,840 | | | 10,184 | | 24,972 | | | (3,636) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2309474 | | N/A | Equity/Index | BNP- | 12/29/2023 | 12/31/2025 | 4,387 | 1,600,000 | 365.15408400000001 | 47,360 | | | 11,905 | | 124,574 | | | (11,775) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408588 | | N/A | Equity/Index | RBC- | 11/14/2024 | 10/09/2026 | 2,587 | 987,639 | 385.41 | 25,922 | | | 17,393 | | 39,664 | | | (6,770) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510257 | | N/A | Equity/Index | UBS- | 05/16/2025 | 04/30/2027 | 724 | 280,159 | 387.51 | | 7,957 | | 7,476 | | 11,831 | | | (481) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500056 | | N/A | Equity/Index | NGFP- | 01/02/2025 | 12/02/2026 | 315 | 119,476 | 388.91 | | 2,405 | | 1,789 | | 4,363 | | | (617) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411460 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/13/2026 | 286 | 108,380 | 386.8 | 2,344 | | | 1,718 | | 4,256 | | | (622) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405740 | | N/A | Equity/Index | JPM- | 08/29/2024 | 08/28/2026 | 780 | 300,000 | 384.82 | 9,420 | | | 5,473 | | 11,109 | | | (2,342) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306651 | | N/A | Equity/Index | GS- | 07/31/2023 | 07/31/2025 | 2,761 | 1,000,000 | 363.55410000000001 | 28,100 | | | 1,156 | | 82,024 | | | (6,977) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404597 | | N/A | Equity/Index | RBC- | 07/19/2024 | 07/21/2026 | 2,376 | 900,000 | 378.89 | 26,910 | | | 14,212 | | 44,911 | | | (6,681) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2512282 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/02/2027 | 3,900 | 1,525,329 | 389.67 | | 47,479 | | 46,484 | | 60,274 | | | (995) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500742 | | N/A | Equity/Index | NGFP- | 01/14/2025 | 11/13/2026 | 529 | 199,290 | 382.32 | | 4,595 | | 3,444 | | 9,395 | | | (1,150) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404524 | | N/A | Equity/Index | BOA- | 07/18/2024 | 07/17/2026 | 2,623 | 1,000,000 | 381.26 | 30,540 | | | 15,983 | | 42,630 | | | (7,593) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504323 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/12/2027 | 259 | 100,150 | 386.79 | | 3,014 | | 2,505 | | 4,126 | | | (509) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403879 | | N/A | Equity/Index | GS- | 06/25/2024 | 06/25/2026 | 1,859 | 700,000 | 376.64299999999997 | 21,210 | | | 10,445 | | 37,814 | | | (5,266) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407438 | | N/A | Equity/Index | BMO- | 10/21/2024 | 09/04/2026 | 693 | 269,078 | 384.66 | 9,127 | | | 5,754 | | 10,668 | | | (2,422) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501068 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/11/2026 | 335 | 128,000 | 386.02 | | 3,264 | | 2,501 | | 5,255 | | | (763) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404934 | | N/A | Equity/Index | RBC- | 08/01/2024 | 07/14/2026 | 1,640 | 624,906 | 381.7 | 18,581 | | | 9,879 | | 27,518 | | | (4,730) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407043 | | N/A | Equity/Index | GS- | 10/08/2024 | 10/08/2026 | 519 | 200,000 | 385.7242 | 6,180 | | | 3,933 | | 7,843 | | | (1,534) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511762 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 06/01/2027 | 2,019 | 784,139 | 388.76 | | 22,633 | | 21,943 | | 32,220 | | | (690) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408587 | | N/A | Equity/Index | RBC- | 11/14/2024 | 10/14/2026 | 1,481 | 565,401 | 386.83 | 14,025 | | | 9,444 | | 21,481 | | | (3,637) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505411 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 02/04/2027 | 151 | 58,215 | 385.95 | | 1,697 | | 1,436 | | 2,469 | | | (261) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504334 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 01/29/2027 | 815 | 315,144 | 383.44 | | 10,714 | | 8,869 | | 14,564 | | | (1,845) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501390 | | N/A | Equity/Index | BMO- | 01/23/2025 | 12/29/2026 | 2,211 | 847,653 | 379.13 | | 29,893 | | 23,184 | | 45,239 | | | (6,709) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2410696 | | N/A | Equity/Index | NGFP- | 12/18/2024 | 11/06/2026 | 1,567 | 595,100 | 386.47 | 13,506 | | | 9,692 | | 23,505 | | | (3,558) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408331 | | N/A | Equity/Index | NGFP- | 11/08/2024 | 12/19/2025 | 1,799 | 695,547 | 363.77 | 42,946 | | | 18,268 | | 54,588 | | | (19,336) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509650 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/30/2027 | 1,158 | 449,049 | 389.16 | | 11,985 | | 11,151 | | 17,819 | | | (835) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308502 | | N/A | Equity/Index | BNP- | 11/03/2023 | 11/04/2025 | 3,962 | 1,400,000 | 353.98603000000003 | 40,180 | | | 6,954 | | 155,754 | | | (9,990) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508510 | | N/A | Equity/Index | BMO- | 04/25/2025 | 03/25/2027 | 891 | 345,191 | 386.79 | | 10,202 | | 9,264 | | 14,595 | | | (938) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505813 | | N/A | Equity/Index | UBS- | 03/20/2025 | 03/08/2027 | 478 | 185,450 | 384.85 | | 6,276 | | 5,383 | | 8,309 | | | (893) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505129 | | N/A | Equity/Index | BMO- | 03/11/2025 | 02/25/2027 | 1,071 | 410,204 | 387.41 | | 10,271 | | 8,676 | | 16,817 | | | (1,595) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405513 | | N/A | Equity/Index | RBC- | 08/22/2024 | 08/21/2026 | 3,129 | 1,200,000 | 383.61 | 36,936 | | | 21,106 | | 49,808 | | | (9,183) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2507453 | | N/A | Equity/Index | JPM- | 04/11/2025 | 03/29/2027 | 1,138 | 435,467 | 388.22 | | 10,433 | | 9,293 | | 17,730 | | | (1,140) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512563 | | N/A | Equity/Index | NGFP- | 06/18/2025 | 06/11/2027 | 2,950 | 1,152,772 | 389.91 | | 35,288 | | 34,750 | | 45,480 | | | (538) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411474 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/12/2026 | 569 | 215,623 | 384.67 | 5,123 | | | 3,754 | | 9,220 | | | (1,362) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405083 | | N/A | Equity/Index | BOA- | 08/07/2024 | 08/07/2026 | 1,325 | 500,000 | 377.480932 | 15,410 | | | 8,498 | | 26,699 | | | (3,826) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505562 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/05/2027 | 220 | 84,927 | 384.85 | | 2,695 | | 2,300 | | 3,817 | | | (395) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500286 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/04/2026 | 1,315 | 499,161 | 387.31 | | 10,730 | | 8,032 | | 19,486 | | | (2,698) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406518 | | N/A | Equity/Index | RBC- | 09/24/2024 | 06/23/2026 | 268 | 104,721 | 380.14 | 4,575 | | | 2,568 | | 4,733 | | | (1,302) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2410156 | | N/A | Equity/Index | RBC- | 12/10/2024 | 10/23/2026 | 2,600 | 1,008,592 | 386.33 | 32,578 | | | 22,915 | | 38,794 | | | (8,659) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408037 | | N/A | Equity/Index | NGFP- | 11/05/2024 | 01/13/2026 | 1,269 | 489,123 | 366.93 | 26,030 | | | 11,783 | | 34,823 | | | (10,881) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408000 | | N/A | Equity/Index | NGFP- | 11/04/2024 | 10/02/2026 | 689 | 264,796 | 389.49 | 6,284 | | | 4,135 | | 8,803 | | | (1,634) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510128 | | N/A | Equity/Index | UBS- | 05/15/2025 | 04/13/2027 | 706 | 273,286 | 382.66 | | 9,362 | | 8,744 | | 13,528 | | | (618) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512403 | | N/A | Equity/Index | UBS- | 06/16/2025 | 06/03/2027 | 189 | 73,867 | 391.36 | | 2,122 | | 2,081 | | 2,748 | | | (42) | | | | .0001 |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2309429 | | N/A | Equity/Index | RBC- | 12/28/2023 | 12/26/2025 | 2,738 | 1,000,000 | 365.7 | 28,700 | | | 7,056 | | 78,089 | | | (7,175) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405787 | | N/A | Equity/Index | GS- | 08/29/2024 | 05/29/2026 | 3,000 | 1,154,460 | 371.39 | 55,769 | | | 29,066 | | 73,160 | | | (15,846) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408327 | | N/A | Equity/Index | NGFP- | 11/08/2024 | 10/07/2026 | 4,458 | 1,723,597 | 385.76 | 54,976 | | | 36,677 | | 67,255 | | | (14,338) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307710 | | N/A | Equity/Index | BNP- | 09/22/2023 | 09/22/2025 | 3,127 | 1,100,000 | 353.00626399999 999 | 30,250 | | | 3,454 | | 126,401 | | | (7,531) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506031 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/18/2027 | 748 | 289,656 | 386.56 | | 8,976 | | 7,759 | | 12,299 | | | (1,217) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403511 | | N/A | Equity/Index | GS- | 06/11/2024 | 12/05/2025 | 1,665 | 622,760 | 359.15 | 30,482 | | | 8,846 | | 56,341 | | | (10,198) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405935 | | N/A | Equity/Index | CIBC- | 09/05/2024 | 11/18/2025 | 4,970 | 1,911,760 | 355.36 | 146,764 | | | 46,911 | | 188,098 | | | (60,649) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306749 | | N/A | Equity/Index | BNP- | 08/04/2023 | 08/04/2025 | 6,128 | 2,200,000 | 360.23642999999 998 | 61,600 | | | 2,881 | | 204,724 | | | (15,336) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407835 | | N/A | Equity/Index | JPM- | 10/30/2024 | 10/01/2026 | 1,550 | 601,478 | 390.52 | 17,245 | | | 11,259 | | 17,473 | | | (4,459) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511875 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/25/2027 | 164 | 63,796 | 389.07 | | 1,860 | | 1,805 | | 2,576 | | | (55) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408549 | | N/A | Equity/Index | NGFP- | 11/13/2024 | 10/12/2026 | 1,632 | 623,946 | 387.26 | 15,646 | | | 10,505 | | 23,203 | | | (4,063) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308533 | | N/A | Equity/Index | JPM- | 11/07/2023 | 11/07/2025 | 3,689 | 1,300,000 | 352.92 | 37,700 | | | 6,671 | | 149,262 | | | (9,360) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411456 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 10/30/2026 | 321 | 121,643 | 386.97 | 2,576 | | | 1,874 | | 4,690 | | | (698) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508659 | | N/A | Equity/Index | UBS- | 04/28/2025 | 04/19/2027 | 268 | 104,174 | 388.7 | | 3,050 | | 2,783 | | 4,162 | | | (267) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503929 | | N/A | Equity/Index | RBC- | 02/24/2025 | 02/04/2027 | 949 | 367,937 | 386.73 | | 11,464 | | 9,427 | | 15,066 | | | (2,037) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308844 | | N/A | Equity/Index | BNP- | 11/24/2023 | 11/26/2025 | 7,861 | 2,800,000 | 356.607416 | 81,480 | | | 16,542 | | 288,146 | | | (20,230) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500059 | | N/A | Equity/Index | NGFP- | 01/02/2025 | 10/30/2026 | 347 | 131,614 | 385.61 | | 2,981 | | 2,178 | | 5,363 | | | (802) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404562 | | N/A | Equity/Index | BMO- | 07/18/2024 | 06/12/2026 | 1,307 | 498,307 | 376.53 | 18,193 | | | 9,084 | | 25,270 | | | (4,752) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503194 | | N/A | Equity/Index | BMO- | 02/13/2025 | 01/27/2027 | 1,523 | 590,330 | 382.88 | | 20,987 | | 16,949 | | 27,739 | | | (4,038) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400867 | | N/A | Equity/Index | BNP- | 02/16/2024 | 02/17/2026 | 2,208 | 800,000 | 362.66990399999 997 | 23,680 | | | 7,524 | | 67,997 | | | (5,896) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407434 | | N/A | Equity/Index | BMO- | 10/21/2024 | 09/02/2026 | 474 | 184,045 | 384.24 | 6,333 | | | 3,986 | | 7,416 | | | (1,686) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306625 | | N/A | Equity/Index | BNP- | 07/28/2023 | 07/28/2025 | 3,317 | 1,200,000 | 363.06233600000 002 | 33,360 | | | 1,239 | | 101,461 | | | (8,306) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402974 | | N/A | Equity/Index | GS- | 05/21/2024 | 05/15/2026 | 2,410 | 907,076 | 375.42 | 28,181 | | | 12,412 | | 50,356 | | | (7,065) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404853 | | N/A | Equity/Index | BNP- | 07/30/2024 | 07/30/2026 | 1,060 | 401,599 | 378.83361600000 001 | 12,209 | | | 6,607 | | 20,196 | | | (3,035) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402598 | | N/A | Equity/Index | BNP- | 05/07/2024 | 04/17/2026 | 4,961 | 1,843,458 | 370.38 | 57,151 | | | 23,409 | | 118,810 | | | (14,611) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511287 | | N/A | Equity/Index | NGFP- | 05/30/2025 | 05/24/2027 | 329 | 127,902 | 389.07 | | 3,729 | | 3,579 | | 5,164 | | | (150) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308371 | | N/A | Equity/Index | JPM- | 10/27/2023 | 10/28/2025 | 4,897 | 1,700,000 | 347.65 | 49,300 | | | 8,059 | | 223,730 | | | (12,257) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502672 | | N/A | Equity/Index | BMO- | 02/07/2025 | 01/22/2027 | 349 | 134,627 | 386.45 | | 3,734 | | 2,994 | | 5,549 | | | (741) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500385 | | N/A | Equity/Index | BMO- | 01/07/2025 | 12/04/2026 | 400 | 151,440 | 387.56 | | 2,988 | | 2,240 | | 5,867 | | | (748) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505412 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 02/01/2027 | 185 | 71,323 | 385.32 | | 2,129 | | 1,800 | | 3,091 | | | (329) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504325 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/04/2027 | 271 | 104,790 | 386.35 | | 3,193 | | 2,648 | | 4,365 | | | (545) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508512 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/05/2027 | 5,806 | 2,249,361 | 384.73 | | 73,214 | | 66,586 | | 103,110 | | | (6,628) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402865 | | N/A | Equity/Index | GS- | 05/16/2024 | 05/07/2026 | 3,556 | 1,334,994 | 371.59 | 46,271 | | | 20,006 | | 85,437 | | | (11,681) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407896 | | N/A | Equity/Index | NGFP- | 11/01/2024 | 10/30/2026 | 963 | 370,000 | 384.08 | 10,878 | | | 7,292 | | 15,832 | | | (2,716) | | | | .0001 |

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2504331 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/03/2027 | 3,300 | 1,276,044 | 384.27 | | 42,148 | | 34,943 | | 57,391 | | | (7,205) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512280 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/04/2027 | 309 | 120,853 | 390.32 | | 3,670 | | 3,593 | | 4,671 | | | (77) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505133 | | N/A | Equity/Index | BMO- | 03/11/2025 | 03/01/2027 | 1,246 | 477,230 | 386.68 | | 12,323 | | 10,421 | | 20,164 | | | (1,902) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2507451 | | N/A | Equity/Index | JPM- | 04/11/2025 | 03/31/2027 | 4,232 | 1,619,417 | 389.65 | | 36,468 | | 32,496 | | 62,569 | | | (3,973) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411475 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/25/2026 | 277 | 104,969 | 385.09 | 2,476 | | | 1,826 | | 4,456 | | | (646) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509789 | | N/A | Equity/Index | BMO- | 05/12/2025 | 04/16/2027 | 491 | 189,727 | 386.22 | | 5,244 | | 4,878 | | 8,328 | | | (366) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500386 | | N/A | Equity/Index | BMO- | 01/07/2025 | 11/27/2026 | 370 | 140,082 | 386.06 | | 2,945 | | 2,200 | | 5,735 | | | (745) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512281 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 06/04/2027 | 996 | 389,546 | 389.96 | | 12,000 | | 11,749 | | 15,253 | | | (251) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411323 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/04/2026 | 371 | 140,657 | 390.18 | 2,623 | | | 1,941 | | 4,879 | | | (674) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407725 | | N/A | Equity/Index | MS- | 10/29/2024 | 05/15/2026 | 401 | 155,528 | 376.32 | 6,999 | | | 3,960 | | 8,114 | | | (2,254) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408289 | | N/A | Equity/Index | RBC- | 11/08/2024 | 11/09/2026 | 1,811 | 700,000 | 386.63 | 21,826 | | | 14,891 | | 27,044 | | | (5,434) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406093 | | N/A | Equity/Index | JPM- | 09/10/2024 | 08/26/2026 | 977 | 376,712 | 385.36 | 11,900 | | | 7,017 | | 13,564 | | | (3,017) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510132 | | N/A | Equity/Index | UBS- | 05/15/2025 | 04/08/2027 | 439 | 169,933 | 379.48 | | 6,550 | | 6,114 | | 9,322 | | | (435) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400579 | | N/A | Equity/Index | JPM- | 02/02/2024 | 02/04/2026 | 1,918 | 700,000 | 365.33 | 20,930 | | | 6,259 | | 54,519 | | | (5,197) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511758 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 05/28/2027 | 707 | 274,585 | 389.08 | | 7,800 | | 7,561 | | 11,124 | | | (239) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509662 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/23/2027 | 2,246 | 870,954 | 387.46 | | 24,863 | | 23,115 | | 36,599 | | | (1,748) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500738 | | N/A | Equity/Index | NGFP- | 01/14/2025 | 12/11/2026 | 1,560 | 587,699 | 384.87 | | 12,383 | | 9,408 | | 25,597 | | | (2,976) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510366 | | N/A | Equity/Index | NGFP- | 05/19/2025 | 05/05/2027 | 336 | 130,143 | 389 | | 3,543 | | 3,335 | | 5,219 | | | (208) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401335 | | N/A | Equity/Index | BNP- | 03/15/2024 | 03/13/2026 | 2,171 | 800,000 | 368.70108800000003 | 23,920 | | | 8,425 | | 54,923 | | | (5,980) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503926 | | N/A | Equity/Index | RBC- | 02/24/2025 | 02/05/2027 | 1,132 | 438,888 | 387.14 | | 13,471 | | 11,080 | | 17,705 | | | (2,391) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509145 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/23/2027 | 1,023 | 396,658 | 389.4 | | 10,864 | | 10,016 | | 15,526 | | | (849) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506985 | | N/A | Equity/Index | RBC- | 04/08/2025 | 06/11/2026 | 349 | 131,779 | 375.96 | | 3,420 | | 2,757 | | 7,237 | | | (663) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506421 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/09/2027 | 259 | 100,549 | 384.85 | | 3,429 | | 2,983 | | 4,505 | | | (446) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508518 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/14/2027 | 1,142 | 442,434 | 384.02 | | 14,892 | | 13,561 | | 20,899 | | | (1,331) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407196 | | N/A | Equity/Index | BMO- | 10/14/2024 | 09/09/2026 | 1,977 | 764,763 | 384.46 | 25,207 | | | 15,800 | | 30,812 | | | (6,574) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509151 | | N/A | Equity/Index | UBS- | 05/05/2025 | 01/28/2027 | 258 | 100,037 | 384.33 | | 3,197 | | 2,913 | | 4,460 | | | (283) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510882 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 04/30/2027 | 315 | 122,201 | 387.39 | | 3,635 | | 3,454 | | 5,170 | | | (181) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411465 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/05/2026 | 3,867 | 1,465,400 | 385.44 | 33,442 | | | 24,412 | | 60,447 | | | (8,981) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2309472 | | N/A | Equity/Index | BNP- | 12/29/2023 | 12/29/2025 | 3,839 | 1,400,000 | 365.15408400000001 | 41,580 | | | 10,366 | | 108,852 | | | (10,366) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2309376 | | N/A | Equity/Index | JPM- | 12/22/2023 | 12/22/2025 | 3,295 | 1,200,000 | 364.68 | 35,160 | | | 8,427 | | 95,404 | | | (8,766) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502776 | | N/A | Equity/Index | NGFP- | 02/10/2025 | 01/22/2027 | 749 | 290,020 | 383.64 | | 10,000 | | 8,028 | | 13,231 | | | (1,972) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501080 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 12/24/2026 | 601 | 229,636 | 380.65 | | 7,348 | | 5,663 | | 11,628 | | | (1,685) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502357 | | N/A | Equity/Index | NGFP- | 02/04/2025 | 01/15/2027 | 1,978 | 762,657 | 382.09 | | 26,276 | | 20,865 | | 36,804 | | | (5,411) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508522 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/06/2027 | 2,024 | 784,138 | 382.82 | | 27,405 | | 24,928 | | 38,425 | | | (2,477) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2506976 | | N/A | Equity/Index | RBC- | 04/08/2025 | 08/24/2026 | 488 | 184,264 | 385.5 | | 3,143 | | 2,623 | | 7,181 | | | (520) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400166 | | N/A | Equity/Index | JPM- | 01/10/2024 | 01/09/2026 | 4,138 | 1,500,000 | 362.87 | 44,700 | | | 11,789 | | 127,085 | | | (11,114) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505563 | | N/A | Equity/Index | RBC- | 03/17/2025 | 03/11/2027 | 172 | 66,397 | 384.16 | | 2,169 | | 1,854 | | 3,070 | | | (315) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411334 | | N/A | Equity/Index | UBS- | 12/27/2024 | 11/23/2026 | 544 | 206,247 | 387.42 | 4,308 | | | 3,171 | | 7,955 | | | (1,125) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404828 | | N/A | Equity/Index | RBC- | 07/29/2024 | 07/29/2026 | 2,644 | 1,000,000 | 378.42 | 30,090 | | | 16,221 | | 51,135 | | | (7,471) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411468 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/20/2026 | 264 | 100,043 | 385.45 | 2,312 | | | 1,701 | | 4,171 | | | (607) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506938 | | N/A | Equity/Index | JPM- | 04/07/2025 | 09/15/2026 | 816 | 309,117 | 388.75 | | 4,878 | | 4,098 | | 9,844 | | | (781) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502780 | | N/A | Equity/Index | NGFP- | 02/10/2025 | 01/22/2027 | 1,370 | 530,478 | 383.38 | | 18,470 | | 14,828 | | 24,431 | | | (3,642) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405934 | | N/A | Equity/Index | CIBC- | 09/05/2024 | 11/06/2025 | 3,341 | 1,285,149 | 352.18 | 107,747 | | | 32,375 | | 137,027 | | | (45,780) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504313 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/18/2027 | 1,042 | 402,921 | 388.83 | | 11,223 | | 9,345 | | 15,416 | | | (1,878) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406310 | | N/A | Equity/Index | JPM- | 09/17/2024 | 09/17/2026 | 1,056 | 410,000 | 388.37 | 12,956 | | | 7,873 | | 12,999 | | | (3,217) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306802 | | N/A | Equity/Index | BNP- | 08/08/2023 | 08/08/2025 | 3,622 | 1,300,000 | 360.13453500000003 | 36,660 | | | 1,911 | | 121,482 | | | (9,102) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408335 | | N/A | Equity/Index | NGFP- | 11/08/2024 | 01/23/2026 | 1,073 | 414,854 | 363.13 | 26,319 | | | 12,406 | | 33,371 | | | (10,901) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406918 | | N/A | Equity/Index | BNP- | 10/07/2024 | 01/29/2026 | 2,589 | 998,733 | 364.12 | 59,651 | | | 26,511 | | 76,229 | | | (22,635) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508514 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/09/2027 | 780 | 302,188 | 384.57 | | 9,898 | | 9,007 | | 13,963 | | | (891) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401782 | | N/A | Equity/Index | GS- | 04/04/2024 | 04/02/2026 | 2,681 | 1,000,000 | 373.06189999999998 | 29,900 | | | 11,357 | | 60,200 | | | (7,475) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509788 | | N/A | Equity/Index | BMO- | 05/12/2025 | 04/22/2027 | 1,871 | 722,973 | 386.59 | | 19,758 | | 18,392 | | 31,436 | | | (1,365) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404936 | | N/A | Equity/Index | RBC- | 08/01/2024 | 06/09/2026 | 1,800 | 685,872 | 373.41 | 27,396 | | | 13,901 | | 41,018 | | | (7,335) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2309113 | | N/A | Equity/Index | BNP- | 12/08/2023 | 12/10/2025 | 4,746 | 1,700,000 | 358.625608 | 49,640 | | | 11,031 | | 164,424 | | | (12,325) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404931 | | N/A | Equity/Index | RBC- | 08/01/2024 | 07/22/2026 | 1,929 | 735,026 | 379.46 | 23,920 | | | 12,841 | | 35,670 | | | (6,021) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403768 | | N/A | Equity/Index | BOA- | 06/21/2024 | 06/18/2026 | 2,126 | 800,000 | 376.41763800000001 | 24,152 | | | 11,742 | | 41,545 | | | (6,038) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403625 | | N/A | Equity/Index | BOA- | 06/14/2024 | 06/02/2026 | 1,539 | 579,818 | 372.11 | 20,858 | | | 9,802 | | 36,645 | | | (5,280) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506032 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/05/2027 | 148 | 57,312 | 385.78 | | 1,816 | | 1,565 | | 2,483 | | | (251) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404648 | | N/A | Equity/Index | BOA- | 07/23/2024 | 07/23/2026 | 3,895 | 1,479,272 | 379.85595599999999 | 45,029 | | | 23,904 | | 67,411 | | | (11,180) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306748 | | N/A | Equity/Index | BNP- | 08/04/2023 | 08/06/2025 | 3,064 | 1,100,000 | 360.23642999999998 | 30,910 | | | 1,526 | | 102,308 | | | (7,675) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406729 | | N/A | Equity/Index | JPM- | 10/01/2024 | 08/06/2026 | 1,407 | 549,462 | 378.26 | 26,435 | | | 15,751 | | 27,507 | | | (7,109) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411458 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/27/2026 | 1,200 | 454,740 | 387.45 | 9,678 | | | 7,147 | | 17,582 | | | (2,517) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406306 | | N/A | Equity/Index | RBC- | 09/17/2024 | 08/28/2026 | 1,350 | 524,192 | 384.24 | 18,846 | | | 11,244 | | 21,039 | | | (4,811) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407730 | | N/A | Equity/Index | MS- | 10/29/2024 | 05/14/2026 | 1,988 | 771,046 | 373.45 | 38,370 | | | 21,682 | | 44,612 | | | (12,380) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405355 | | N/A | Equity/Index | BOA- | 08/16/2024 | 08/17/2026 | 1,564 | 600,000 | 383.7 | 18,540 | | | 10,492 | | 23,353 | | | (4,610) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2507458 | | N/A | Equity/Index | JPM- | 04/11/2025 | 03/24/2027 | 2,344 | 896,955 | 387.24 | | 22,369 | | 19,908 | | 37,740 | | | (2,461) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307147 | | N/A | Equity/Index | BNP- | 08/25/2023 | 08/27/2025 | 4,796 | 1,700,000 | 355.771502 | 47,940 | | | 3,748 | | 181,189 | | | (11,903) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503192 | | N/A | Equity/Index | BMO- | 02/13/2025 | 01/27/2027 | 881 | 341,484 | 384.03 | | 11,603 | | 9,370 | | 15,389 | | | (2,233) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506423 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/10/2027 | 4,831 | 1,875,491 | 383.93 | | 66,257 | | 57,660 | | 86,891 | | | (8,598) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2510887 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/03/2027 | 2,461 | 954,720 | 386.96 | | 28,961 | | 27,525 | | 41,094 | | | (1,436) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405397 | | N/A | Equity/Index | GS- | 08/16/2024 | 03/12/2026 | 3,182 | 1,220,933 | 370.89 | 56,149 | | | 25,021 | | 76,938 | | | (17,830) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306883 | | N/A | Equity/Index | BNP- | 08/11/2023 | 08/11/2025 | 2,524 | 900,000 | 357.858135 | 25,200 | | | 1,421 | | 90,230 | | | (6,274) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411469 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/23/2026 | 5,383 | 2,039,888 | 385.49 | 47,198 | | | 34,785 | | 85,103 | | | (12,345) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411472 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/02/2026 | 288 | 109,138 | 384.53 | 2,586 | | | 1,885 | | 4,659 | | | (698) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408548 | | N/A | Equity/Index | NGFP- | 11/13/2024 | 10/09/2026 | 1,626 | 621,652 | 387.26 | 15,546 | | | 10,416 | | 23,058 | | | (4,055) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2513275 | | N/A | Equity/Index | UBS- | 06/27/2025 | 05/27/2027 | 500 | 196,215 | 388.68 | | 6,595 | | 6,586 | | 7,975 | | | (9) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308552 | | N/A | Equity/Index | JPM- | 11/08/2023 | 11/07/2025 | 8,522 | 3,000,000 | 352.58 | 87,300 | | | 15,469 | | 347,604 | | | (21,705) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402866 | | N/A | Equity/Index | GS- | 05/16/2024 | 05/08/2026 | 1,796 | 674,254 | 371.3 | 23,646 | | | 10,242 | | 43,614 | | | (5,961) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506416 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/18/2027 | 335 | 130,054 | 386.96 | | 4,110 | | 3,583 | | 5,428 | | | (527) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511386 | | N/A | Equity/Index | UBS- | 06/02/2025 | 05/20/2027 | 3,836 | 1,494,774 | 388 | | 46,799 | | 44,969 | | 62,405 | | | (1,830) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403213 | | N/A | Equity/Index | BOA- | 05/31/2024 | 05/29/2026 | 2,687 | 1,000,000 | 372.11 | 30,020 | | | 13,747 | | 61,303 | | | (7,495) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506415 | | N/A | Equity/Index | NGFP- | 03/28/2025 | 03/23/2027 | 2,185 | 848,261 | 387.26 | | 26,576 | | 23,190 | | 35,130 | | | (3,386) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400027 | | N/A | Equity/Index | JPM- | 01/04/2024 | 01/02/2026 | 4,975 | 1,800,000 | 362.24 | 53,460 | | | 13,642 | | 155,746 | | | (13,347) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404564 | | N/A | Equity/Index | BMO- | 07/18/2024 | 06/26/2026 | 1,167 | 444,930 | 375.59 | 16,851 | | | 8,581 | | 24,720 | | | (4,314) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504036 | | N/A | Equity/Index | GS- | 02/25/2025 | 02/08/2027 | 1,608 | 622,955 | 385.75 | | 19,985 | | 16,476 | | 26,562 | | | (3,509) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404254 | | N/A | Equity/Index | BOA- | 07/10/2024 | 12/24/2025 | 2,634 | 1,001,605 | 364.17 | 50,871 | | | 16,861 | | 77,171 | | | (17,340) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407470 | | N/A | Equity/Index | BOA- | 10/22/2024 | 10/22/2026 | 2,188 | 850,000 | 388.74427500000002 | 26,265 | | | 17,222 | | 27,518 | | | (6,521) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500290 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/06/2026 | 3,431 | 1,302,373 | 383.94 | | 31,702 | | 23,397 | | 56,977 | | | (8,305) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407727 | | N/A | Equity/Index | MS- | 10/29/2024 | 06/18/2026 | 503 | 195,089 | 376.38 | 8,892 | | | 5,252 | | 10,300 | | | (2,701) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406394 | | N/A | Equity/Index | BMO- | 09/20/2024 | 09/22/2026 | 19,173 | 7,470,000 | 389.62 | 233,063 | | | 143,227 | | 241,118 | | | (57,866) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503931 | | N/A | Equity/Index | RBC- | 02/24/2025 | 02/05/2027 | 1,328 | 514,879 | 385.75 | | 16,666 | | 13,709 | | 21,893 | | | (2,958) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400369 | | N/A | Equity/Index | JPM- | 01/23/2024 | 01/23/2026 | 2,205 | 800,000 | 363.33 | 23,760 | | | 6,714 | | 66,793 | | | (5,899) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307102 | | N/A | Equity/Index | BNP- | 08/22/2023 | 08/22/2025 | 1,416 | 500,000 | 354.53212200000002 | 13,850 | | | 988 | | 55,297 | | | (3,439) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411457 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/20/2026 | 410 | 155,370 | 387.42 | 3,289 | | | 2,420 | | 5,981 | | | (864) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306968 | | N/A | Equity/Index | BNP- | 08/17/2023 | 08/15/2025 | 4,536 | 1,600,000 | 353.97458999999998 | 44,320 | | | 2,751 | | 179,789 | | | (11,065) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505413 | | N/A | Equity/Index | NGFP- | 03/14/2025 | 03/05/2027 | 1,050 | 404,807 | 385.12 | | 12,426 | | 10,591 | | 18,042 | | | (1,834) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509661 | | N/A | Equity/Index | BMO- | 05/09/2025 | 04/20/2027 | 2,740 | 1,062,517 | 387.55 | | 30,304 | | 28,164 | | 44,416 | | | (2,140) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2410152 | | N/A | Equity/Index | RBC- | 12/10/2024 | 11/06/2026 | 1,160 | 449,987 | 388.4 | 13,526 | | | 9,594 | | 16,051 | | | (3,522) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511757 | | N/A | Equity/Index | NGFP- | 06/06/2025 | 06/01/2027 | 1,840 | 714,619 | 389.89 | | 19,688 | | 19,088 | | 28,192 | | | (600) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2513269 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/17/2027 | 2,467 | 968,125 | 390.77 | | 30,369 | | 30,326 | | 37,023 | | | (42) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505068 | | N/A | Equity/Index | BMO- | 03/10/2025 | 03/02/2027 | 2,497 | 958,673 | 387.84 | | 24,471 | | 20,669 | | 38,713 | | | (3,801) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505136 | | N/A | Equity/Index | BMO- | 03/11/2025 | 03/04/2027 | 1,110 | 425,141 | 386.29 | | 11,178 | | 9,459 | | 18,262 | | | (1,718) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406220 | | N/A | Equity/Index | BOA- | 09/13/2024 | 09/01/2026 | 1,320 | 513,150 | 384.24 | 18,778 | | | 11,214 | | 19,454 | | | (4,754) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2411462 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/25/2026 | 2,441 | 925,017 | 387.02 | 20,036 | | | 14,781 | | 36,341 | | | (5,225) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503193 | | N/A | Equity/Index | BMO- | 02/13/2025 | 01/28/2027 | 1,346 | 521,723 | 383.93 | | 17,808 | | 14,386 | | 23,613 | | | (3,422) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408336 | | N/A | Equity/Index | NGFP- | 11/08/2024 | 01/23/2026 | 1,223 | 472,848 | 362.82 | 30,292 | | | 14,280 | | 38,399 | | | (12,547) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408333 | | N/A | Equity/Index | NGFP- | 11/08/2024 | 12/19/2025 | 2,422 | 936,418 | 363.64 | 58,065 | | | 24,699 | | 73,797 | | | (26,144) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308250 | | N/A | Equity/Index | BNP- | 10/20/2023 | 10/22/2025 | 9,186 | 3,200,000 | 349.09155600000003 | 91,520 | | | 14,186 | | 406,029 | | | (22,723) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2503195 | | N/A | Equity/Index | BMO- | 02/13/2025 | 01/06/2027 | 379 | 146,904 | 379.59 | | 5,871 | | 4,707 | | 7,664 | | | (1,164) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307582 | | N/A | Equity/Index | JPM- | 09/15/2023 | 09/17/2025 | 4,226 | 1,500,000 | 356.1977 | 42,150 | | | 4,510 | | 157,783 | | | (10,465) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512560 | | N/A | Equity/Index | NGFP- | 06/18/2025 | 06/11/2027 | 1,974 | 771,380 | 391.73 | | 21,951 | | 21,616 | | 28,476 | | | (335) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406519 | | N/A | Equity/Index | RBC- | 09/24/2024 | 06/23/2026 | 907 | 354,410 | 376.38 | 17,605 | | | 9,882 | | 18,617 | | | (5,010) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508387 | | N/A | Equity/Index | RBC- | 04/24/2025 | 03/19/2027 | 386 | 149,560 | 387.72 | | 4,389 | | 3,965 | | 6,084 | | | (424) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500060 | | N/A | Equity/Index | NGFP- | 01/02/2025 | 11/19/2026 | 280 | 106,201 | 385.17 | | 2,497 | | 1,844 | | 4,470 | | | (652) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308612 | | N/A | Equity/Index | BNP- | 11/10/2023 | 11/11/2025 | 2,565 | 900,000 | 351.356245 | 25,830 | | | 4,719 | | 107,334 | | | (6,422) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2508517 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/09/2027 | 1,112 | 430,811 | 384.04 | | 14,412 | | 13,114 | | 20,277 | | | (1,297) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307807 | | N/A | Equity/Index | BNP- | 09/27/2023 | 09/26/2025 | 5,466 | 1,900,000 | 348.935562 | 52,820 | | | 6,312 | | 243,086 | | | (13,132) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501077 | | N/A | Equity/Index | NGFP- | 01/17/2025 | 11/13/2026 | 621 | 237,278 | 380.71 | | 7,389 | | 5,589 | | 11,714 | | | (1,800) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505062 | | N/A | Equity/Index | BMO- | 03/10/2025 | 02/25/2027 | 368 | 141,286 | 388.57 | | 3,511 | | 2,962 | | 5,528 | | | (549) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402331 | | N/A | Equity/Index | BNP- | 04/30/2024 | 04/30/2026 | 2,452 | 900,000 | 367.06339800000001 | 26,640 | | | 11,088 | | 68,568 | | | (6,623) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307581 | | N/A | Equity/Index | JPM- | 09/15/2023 | 09/16/2025 | 6,762 | 2,400,000 | 356.1977 | 67,440 | | | 7,133 | | 252,468 | | | (16,767) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502358 | | N/A | Equity/Index | NGFP- | 02/04/2025 | 01/19/2027 | 3,101 | 1,195,653 | 382.09 | | 41,296 | | 32,840 | | 57,832 | | | (8,456) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505561 | | N/A | Equity/Index | RBC- | 03/17/2025 | 02/18/2027 | 144 | 55,588 | 387.67 | | 1,562 | | 1,329 | | 2,228 | | | (234) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502537 | | N/A | Equity/Index | BMO- | 02/06/2025 | 01/21/2027 | 6,437 | 2,489,510 | 383.08 | | 83,102 | | 66,318 | | 115,980 | | | (16,784) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2513268 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/16/2027 | 3,541 | 1,389,595 | 390.83 | | 43,448 | | 43,387 | | 52,987 | | | (61) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509659 | | N/A | Equity/Index | BMO- | 05/09/2025 | 05/04/2027 | 1,931 | 748,803 | 388.08 | | 21,029 | | 19,572 | | 30,994 | | | (1,456) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500740 | | N/A | Equity/Index | NGFP- | 01/14/2025 | 12/15/2026 | 1,168 | 440,021 | 384.87 | | 9,307 | | 7,083 | | 19,218 | | | (2,223) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2507459 | | N/A | Equity/Index | JPM- | 04/11/2025 | 03/25/2027 | 5,541 | 2,120,319 | 386.79 | | 54,016 | | 48,082 | | 90,763 | | | (5,934) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500733 | | N/A | Equity/Index | NGFP- | 01/14/2025 | 12/15/2026 | 322 | 121,307 | 388.72 | | 2,148 | | 1,635 | | 4,544 | | | (513) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405333 | | N/A | Equity/Index | BMO- | 08/15/2024 | 08/14/2026 | 889 | 340,000 | 382.41649999999998 | 10,599 | | | 5,955 | | 14,804 | | | (2,635) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510884 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/12/2027 | 266 | 103,192 | 387.53 | | 3,076 | | 2,925 | | 4,378 | | | (151) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2513274 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/10/2027 | 3,913 | 1,535,579 | 389.19 | | 51,026 | | 50,954 | | 61,864 | | | (72) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401679 | | N/A | Equity/Index | BOA- | 03/28/2024 | 03/30/2026 | 4,286 | 1,600,000 | 373.44199900000001 | 47,840 | | | 17,899 | | 91,230 | | | (11,911) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405833 | | N/A | Equity/Index | BNP- | 08/30/2024 | 08/31/2026 | 1,301 | 500,000 | 384.31684799999999 | 15,350 | | | 9,007 | | 20,261 | | | (3,827) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407599 | | N/A | Equity/Index | GS- | 10/25/2024 | 10/26/2026 | 1,214 | 470,000 | 387.29 | 14,570 | | | 9,647 | | 17,436 | | | (3,622) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510894 | | N/A | Equity/Index | NGFP- | 05/23/2025 | 05/13/2027 | 2,329 | 903,512 | 386.67 | | 27,899 | | 26,535 | | 39,540 | | | (1,364) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2512279 | | N/A | Equity/Index | NGFP | 06/13/2025 | 06/04/2027 | 2,057 | 804,513 | 391.2 | | 23,584 | | 23,091 | | 30,105 | | | (493) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400714 | | N/A | Equity/Index | BOA | 02/09/2024 | 02/11/2026 | 2,196 | 800,000 | 364.458544000002 | 23,920 | | | 7,383 | | 63,853 | | | (5,939) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308004 | | N/A | Equity/Index | JPM | 10/06/2023 | 10/07/2025 | 2,895 | 1,000,000 | 346.79 | 27,900 | | | 3,761 | | 134,885 | | | (6,946) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307377 | | N/A | Equity/Index | BNP | 09/01/2023 | 08/29/2025 | 5,588 | 2,000,000 | 359.290134000002 | 55,800 | | | 4,554 | | 191,910 | | | (13,969) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2506420 | | N/A | Equity/Index | NGFP | 03/28/2025 | 03/16/2027 | 3,039 | 1,179,801 | 385.53 | | 39,355 | | 34,291 | | 51,810 | | | (5,064) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2306623 | | N/A | Equity/Index | BNP | 07/28/2023 | 07/29/2025 | 5,805 | 2,100,000 | 363.062336000002 | 58,590 | | | 2,253 | | 177,538 | | | (14,567) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500389 | | N/A | Equity/Index | BMO | 01/07/2025 | 11/20/2026 | 683 | 258,584 | 383.47 | | 6,086 | | 4,531 | | 11,662 | | | (1,555) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2507590 | | N/A | Equity/Index | JPM | 04/14/2025 | 07/10/2026 | 230 | 88,325 | 386.29 | | 1,907 | | 1,582 | | 2,939 | | | (326) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502777 | | N/A | Equity/Index | NGFP | 02/10/2025 | 01/25/2027 | 788 | 305,121 | 383.64 | | 10,540 | | 8,470 | | 13,945 | | | (2,069) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509149 | | N/A | Equity/Index | UBS | 05/05/2025 | 04/16/2027 | 853 | 330,742 | 387.55 | | 9,733 | | 8,965 | | 13,790 | | | (768) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401118 | | N/A | Equity/Index | JPM | 03/01/2024 | 03/03/2026 | 5,438 | 2,000,000 | 368.13 | 59,600 | | | 20,058 | | 140,945 | | | (14,818) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404098 | | N/A | Equity/Index | RBC | 07/03/2024 | 04/09/2026 | 2,165 | 817,959 | 375.04 | 26,391 | | | 11,574 | | 45,128 | | | (7,429) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406305 | | N/A | Equity/Index | RBC | 09/17/2024 | 08/28/2026 | 1,342 | 521,085 | 384.82 | 18,345 | | | 10,945 | | 20,404 | | | (4,683) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2402596 | | N/A | Equity/Index | BNP | 05/07/2024 | 04/24/2026 | 9,196 | 3,417,142 | 369.16 | 112,007 | | | 46,526 | | 239,488 | | | (28,354) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406514 | | N/A | Equity/Index | RBC | 09/24/2024 | 07/16/2026 | 805 | 314,554 | 384.68 | 11,801 | | | 6,805 | | 11,884 | | | (3,241) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308320 | | N/A | Equity/Index | JPM | 10/25/2023 | 10/24/2025 | 5,758 | 2,000,000 | 347.96 | 57,600 | | | 9,099 | | 261,302 | | | (14,321) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405886 | | N/A | Equity/Index | JPM | 09/03/2024 | 09/03/2026 | 825 | 316,395 | 383.43 | 9,935 | | | 5,846 | | 13,366 | | | (2,467) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404131 | | N/A | Equity/Index | RBC | 07/05/2024 | 07/06/2026 | 1,580 | 600,000 | 379.8 | 18,078 | | | 9,188 | | 28,535 | | | (4,495) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408002 | | N/A | Equity/Index | NGFP | 11/04/2024 | 10/02/2026 | 751 | 288,624 | 387.18 | 7,540 | | | 4,962 | | 10,623 | | | (1,961) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2309322 | | N/A | Equity/Index | BNP | 12/21/2023 | 12/19/2025 | 4,400 | 1,600,000 | 364.149095999999 | 46,400 | | | 10,959 | | 129,056 | | | (11,600) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2403549 | | N/A | Equity/Index | BOA | 06/12/2024 | 05/21/2026 | 2,640 | 993,010 | 376.38 | 29,325 | | | 13,439 | | 51,061 | | | (7,508) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2505415 | | N/A | Equity/Index | NGFP | 03/14/2025 | 03/08/2027 | 3,121 | 1,203,239 | 384.85 | | 37,402 | | 31,903 | | 54,255 | | | (5,499) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407143 | | N/A | Equity/Index | BMO | 10/11/2024 | 10/13/2026 | 1,467 | 568,203 | 387.414899999999 | 17,785 | | | 11,457 | | 20,740 | | | (4,422) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2502675 | | N/A | Equity/Index | BMO | 02/07/2025 | 01/28/2027 | 3,061 | 1,180,781 | 385.08 | | 34,804 | | 27,959 | | 51,467 | | | (6,844) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501084 | | N/A | Equity/Index | NGFP | 01/17/2025 | 12/24/2026 | 1,932 | 738,198 | 380.11 | | 24,121 | | 18,589 | | 38,102 | | | (5,532) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404217 | | N/A | Equity/Index | BOA | 07/09/2024 | 07/09/2026 | 792 | 300,000 | 378.985781999997 | 9,081 | | | 4,646 | | 14,065 | | | (2,255) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2401559 | | N/A | Equity/Index | BNP | 03/22/2024 | 03/24/2026 | 5,121 | 1,900,000 | 371.175495000001 | 57,190 | | | 20,896 | | 118,393 | | | (14,219) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2509663 | | N/A | Equity/Index | BMO | 05/09/2025 | 04/23/2027 | 941 | 364,901 | 387.42 | | 10,436 | | 9,702 | | 15,356 | | | (734) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510881 | | N/A | Equity/Index | NGFP | 05/23/2025 | 05/11/2027 | 2,664 | 1,033,472 | 387.78 | | 30,474 | | 28,980 | | 43,424 | | | (1,494) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404070 | | N/A | Equity/Index | RBC | 07/02/2024 | 07/02/2026 | 2,129 | 800,000 | 375.82 | 24,136 | | | 12,118 | | 44,841 | | | (5,993) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405602 | | N/A | Equity/Index | RBC | 08/23/2024 | 06/12/2026 | 3,000 | 1,156,500 | 376.01 | 48,690 | | | 25,720 | | 62,117 | | | (13,455) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406548 | | N/A | Equity/Index | JPM | 09/25/2024 | 09/25/2026 | 1,537 | 600,000 | 390.4 | 18,960 | | | 11,730 | | 17,327 | | | (4,707) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2510883 | | N/A | Equity/Index | NGFP | 05/23/2025 | 05/07/2027 | 673 | 261,084 | 387.52 | | 7,759 | | 7,377 | | 11,044 | | | (382) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407444 | | N/A | Equity/Index | BMO | 10/21/2024 | 07/30/2026 | 265 | 102,894 | 381.37 | 3,877 | | | 2,365 | | 4,559 | | | (1,086) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPMARC5P Index - 2 Yr TA2406728 | | N/A | Equity/Index | JPM- | 10/01/2024 | 08/05/2026 | 2,160 | 843,523 | 378.8 | 39,814 | | | 23,699 | | 41,334 | | | (10,724) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408547 | | N/A | Equity/Index | NGFP- | 11/13/2024 | 10/05/2026 | 797 | 304,709 | 387.18 | 7,624 | | | 5,094 | | 11,302 | | | (2,000) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2411463 | | N/A | Equity/Index | NGFP- | 12/30/2024 | 11/11/2026 | 1,085 | 411,161 | 386.01 | 9,196 | | | 6,735 | | 16,649 | | | (2,448) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2404000 | | N/A | Equity/Index | BNP- | 06/28/2024 | 06/29/2026 | 2,129 | 800,000 | 375.78 | 23,840 | | | 11,904 | | 44,839 | | | (5,935) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2408330 | | N/A | Equity/Index | NGFP- | 11/08/2024 | 01/14/2026 | 2,004 | 774,807 | 364.02 | 47,699 | | | 21,955 | | 60,546 | | | (20,172) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2500284 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/07/2026 | 3,749 | 1,423,083 | 388.29 | | 29,355 | | 22,006 | | 53,499 | | | (7,349) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2407437 | | N/A | Equity/Index | BMO- | 10/21/2024 | 09/04/2026 | 1,193 | 463,218 | 384.15 | 16,022 | | | 10,102 | | 18,764 | | | (4,252) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2405181 | | N/A | Equity/Index | BNP- | 08/09/2024 | 03/20/2026 | 1,353 | 514,032 | 373.74 | 18,766 | | | 8,419 | | 28,318 | | | (5,816) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2400612 | | N/A | Equity/Index | RBC- | 02/05/2024 | 02/05/2026 | 4,128 | 1,500,000 | 363.66 | 43,500 | | | 13,068 | | 126,536 | | | (10,800) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2307838 | | N/A | Equity/Index | BNP- | 09/28/2023 | 09/26/2025 | 4,026 | 1,400,000 | 349.22059200000001 | 38,640 | | | 4,637 | | 177,888 | | | (9,647) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2308457 | | N/A | Equity/Index | RBC- | 11/02/2023 | 10/31/2025 | 4,552 | 1,600,000 | 352.1 | 44,800 | | | 7,539 | | 189,589 | | | (11,185) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2406301 | | N/A | Equity/Index | RBC- | 09/17/2024 | 08/13/2026 | 1,543 | 599,131 | 385.1 | 20,707 | | | 12,174 | | 22,895 | | | (5,401) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2511883 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/20/2027 | 175 | 68,075 | 388 | | 2,065 | | 2,004 | | 2,847 | | | (61) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2501290 | | N/A | Equity/Index | NGFP- | 01/22/2025 | 12/23/2026 | 2,474 | 948,631 | 379.18 | | 33,805 | | 26,115 | | 50,378 | | | (7,689) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2504317 | | N/A | Equity/Index | NGFP- | 02/28/2025 | 02/18/2027 | 1,051 | 406,401 | 387.67 | | 11,859 | | 9,875 | | 16,260 | | | (1,985) | | | | .0001 |
| SPMARC5P Index - 2 Yr TA2512293 | | N/A | Equity/Index | NGFP- | 06/13/2025 | 05/28/2027 | 4,063 | 1,589,080 | 387.76 | | 53,136 | | 52,015 | | 67,010 | | | (1,121) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2404310 | | N/A | Equity/Index | GS- | 07/11/2024 | 08/18/2028 | 800 | 3,410,326 | 4203 | 534,794 | | | 408,414 | | 526,866 | | | (64,618) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2401719 | | N/A | Equity/Index | GS- | 03/28/2024 | 03/29/2029 | 985 | 4,200,000 | 4637 | 501,900 | | | 376,563 | | 416,642 | | | (49,859) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2504118 | | N/A | Equity/Index | RBC- | 02/26/2025 | 02/26/2030 | 200 | 900,000 | 4893 | | 102,600 | | 95,629 | | 76,338 | | | (6,971) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2401580 | | N/A | Equity/Index | GS- | 03/22/2024 | 03/23/2029 | 1,019 | 4,300,000 | 4588 | 511,270 | | | 381,700 | | 459,524 | | | (50,762) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2501399 | | N/A | Equity/Index | RBC- | 01/23/2025 | 10/26/2029 | 569 | 2,556,528 | 4814 | | 318,287 | | 289,319 | | 220,418 | | | (28,969) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2502385 | | N/A | Equity/Index | GS- | 02/04/2025 | 02/04/2030 | 261 | 1,181,610 | 4915 | | 142,384 | | 130,993 | | 94,550 | | | (11,391) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2403248 | | N/A | Equity/Index | GS- | 06/04/2024 | 06/04/2029 | 366 | 1,530,000 | 4550 | 187,884 | | | 147,631 | | 181,757 | | | (18,634) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2404222 | | N/A | Equity/Index | GS- | 07/09/2024 | 08/04/2028 | 1,185 | 4,997,176 | 4229 | 739,830 | | | 562,590 | | 750,713 | | | (90,114) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2402848 | | N/A | Equity/Index | GS- | 05/15/2024 | 05/14/2029 | 414 | 1,743,206 | 4554 | 222,122 | | | 172,166 | | 202,111 | | | (22,054) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2500075 | | N/A | Equity/Index | RBC- | 01/02/2025 | 01/02/2030 | 249 | 1,100,000 | 4806 | | 129,470 | | 116,771 | | 102,331 | | | (12,699) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2401002 | | N/A | Equity/Index | GS- | 02/26/2024 | 02/26/2029 | 387 | 1,600,000 | 4498 | 192,480 | | | 140,906 | | 194,166 | | | (19,090) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2400537 | | N/A | Equity/Index | GS- | 02/01/2024 | 12/29/2028 | 13,454 | 55,000,000 | 4338 | 6,358,000 | | | 4,538,382 | | 8,014,032 | | | (643,263) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2401718 | | N/A | Equity/Index | GS- | 03/28/2024 | 03/28/2029 | 610 | 2,600,000 | 4637 | 310,700 | | | 233,068 | | 257,821 | | | (30,882) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2500357 | | N/A | Equity/Index | RBC- | 01/07/2025 | 11/04/2026 | 103 | 455,593 | 4457 | | 34,234 | | 25,277 | | 27,358 | | | (8,958) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2402651 | | N/A | Equity/Index | GS- | 05/08/2024 | 05/07/2029 | 365 | 1,517,542 | 4521 | 194,384 | | | 149,920 | | 185,287 | | | (19,300) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2502241 | | N/A | Equity/Index | GS- | 02/03/2025 | 02/01/2030 | 133 | 600,000 | 4905 | | 71,340 | | 65,587 | | 48,608 | | | (5,753) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2403837 | | N/A | Equity/Index | GS- | 06/21/2024 | 06/22/2029 | 1,348 | 5,700,000 | 4598 | 686,850 | | | 546,769 | | 636,336 | | | (68,158) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2403522 | | N/A | Equity/Index | GS- | 06/11/2024 | 06/11/2029 | 359 | 1,500,000 | 4548 | 189,000 | | | 149,232 | | 179,683 | | | (18,745) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| TRANSPARENT VALUE BLENDED TA2500355 | | N/A | Equity/Index | RBC- | 01/07/2025 | 01/07/2030 | 158 | 700,000 | 4810 | | 85,750 | | 77,574 | | 64,950 | | | (8,176) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2505229 | | N/A | Equity/Index | RBC- | 03/12/2025 | 03/12/2030 | 227 | 1,000,000 | 4783 | | 111,100 | | 104,404 | | 101,072 | | | (6,696) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2402247 | | N/A | Equity/Index | GS- | 04/26/2024 | 04/27/2029 | 1,593 | 6,570,000 | 4486 | 882,351 | | | 675,679 | | 840,789 | | | (87,606) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2402278 | | N/A | Equity/Index | GS- | 04/29/2024 | 04/27/2029 | 484 | 2,000,000 | 4498 | 266,800 | | | 204,420 | | 251,310 | | | (26,504) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2402559 | | N/A | Equity/Index | GS- | 05/03/2024 | 05/04/2029 | 776 | 3,200,000 | 4487 | 409,280 | | | 314,986 | | 410,079 | | | (40,636) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2400538 | | N/A | Equity/Index | GS- | 02/01/2024 | 01/31/2029 | 11,008 | 45,000,000 | 4393 | 4,945,500 | | | 3,555,766 | | 6,230,212 | | | (491,293) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2401246 | | N/A | Equity/Index | GS- | 03/08/2024 | 03/09/2029 | 1,549 | 6,500,000 | 4563 | 744,250 | | | 549,920 | | 716,356 | | | (73,894) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2504298 | | N/A | Equity/Index | GS- | 02/28/2025 | 03/01/2030 | 184 | 831,980 | 4929 | | 93,015 | | 86,896 | | 66,378 | | | (6,119) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2401338 | | N/A | Equity/Index | GS- | 03/15/2024 | 03/16/2029 | 958 | 4,000,000 | 4540 | 490,000 | | | 363,939 | | 459,337 | | | (48,651) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2400918 | | N/A | Equity/Index | GS- | 02/21/2024 | 02/21/2029 | 609 | 2,500,000 | 4473 | 298,750 | | | 217,883 | | 314,896 | | | (29,629) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2403629 | | N/A | Equity/Index | GS- | 06/14/2024 | 06/15/2029 | 1,317 | 5,490,000 | 4535 | 651,114 | | | 515,822 | | 671,813 | | | (64,612) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2400748 | | N/A | Equity/Index | CITI- | 02/13/2024 | 02/13/2029 | 910 | 3,700,000 | 4421 | 442,520 | | | 320,797 | | 502,847 | | | (43,888) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2402678 | | N/A | Equity/Index | GS- | 05/09/2024 | 05/09/2029 | 502 | 2,100,000 | 4546 | 268,590 | | | 207,560 | | 247,011 | | | (26,682) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2400573 | | N/A | Equity/Index | GS- | 02/02/2024 | 02/02/2029 | 1,444 | 5,900,000 | 4443 | 654,900 | | | 471,327 | | 767,478 | | | (65,023) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2404311 | | N/A | Equity/Index | GS- | 07/11/2024 | 08/22/2028 | 588 | 2,506,589 | 4191 | 398,629 | | | 304,678 | | 393,266 | | | (48,037) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2502499 | | N/A | Equity/Index | RBC- | 02/05/2025 | 02/05/2030 | 198 | 900,000 | 4939 | | 105,120 | | 96,768 | | 69,921 | | | (8,352) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2400726 | | N/A | Equity/Index | GS- | 02/09/2024 | 02/09/2029 | 1,321 | 5,400,000 | 4444 | 627,480 | | | 454,002 | | 704,071 | | | (62,301) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2404223 | | N/A | Equity/Index | GS- | 07/09/2024 | 08/11/2028 | 1,090 | 4,596,558 | 4268 | 654,233 | | | 498,233 | | 660,551 | | | (79,314) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2403723 | | N/A | Equity/Index | GS- | 06/18/2024 | 06/18/2029 | 556 | 2,340,000 | 4579 | 278,928 | | | 221,430 | | 268,267 | | | (27,679) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2402847 | | N/A | Equity/Index | GS- | 05/15/2024 | 05/11/2029 | 1,917 | 8,071,803 | 4549 | 1,032,682 | | | 800,045 | | 940,328 | | | (102,701) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2402110 | | N/A | Equity/Index | GS- | 04/19/2024 | 04/20/2029 | 1,121 | 4,600,000 | 4461 | 609,500 | | | 464,397 | | 607,911 | | | (60,515) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2400652 | | N/A | Equity/Index | GS- | 02/07/2024 | 02/06/2029 | 564 | 2,300,000 | 4429 | 262,200 | | | 189,175 | | 305,810 | | | (26,019) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2404271 | | N/A | Equity/Index | GS- | 07/10/2024 | 09/15/2028 | 1,300 | 5,511,297 | 4214 | 863,847 | | | 663,018 | | 855,713 | | | (102,394) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2502694 | | N/A | Equity/Index | RBC- | 02/07/2025 | 02/08/2030 | 221 | 1,000,000 | 4915 | | 121,000 | | 111,646 | | 80,807 | | | (9,354) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2400889 | | N/A | Equity/Index | GS- | 02/16/2024 | 02/16/2029 | 1,171 | 4,800,000 | 4457 | 577,920 | | | 420,594 | | 615,647 | | | (57,411) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2503435 | | N/A | Equity/Index | GS- | 02/18/2025 | 02/15/2030 | 159 | 720,000 | 4932 | | 88,056 | | 81,677 | | 56,567 | | | (6,379) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2400919 | | N/A | Equity/Index | GS- | 02/21/2024 | 02/14/2029 | 658 | 2,700,000 | 4453 | 328,590 | | | 239,303 | | 347,472 | | | (32,714) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2500356 | | N/A | Equity/Index | RBC- | 01/07/2025 | 07/06/2029 | 113 | 499,826 | 4593 | | 69,358 | | 62,000 | | 54,533 | | | (7,359) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2401530 | | N/A | Equity/Index | GS- | 03/21/2024 | 03/21/2029 | 378 | 1,600,000 | 4608 | 193,120 | | | 144,045 | | 165,479 | | | (19,185) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2511617 | | N/A | Equity/Index | GS- | 06/05/2025 | 06/05/2030 | 41 | 180,000 | 4790 | | 19,260 | | 18,996 | | 18,898 | | | (264) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2400651 | | N/A | Equity/Index | GS- | 02/07/2024 | 02/07/2029 | 392 | 1,600,000 | 4437 | 180,640 | | | 130,358 | | 210,637 | | | (17,916) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2511763 | | N/A | Equity/Index | RBC- | 06/06/2025 | 06/07/2030 | 247 | 1,093,000 | 4803 | | 121,542 | | 120,076 | | 113,773 | | | (1,466) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2403472 | | N/A | Equity/Index | GS- | 06/07/2024 | 06/08/2029 | 862 | 3,600,000 | 4544 | 455,040 | | | 358,743 | | 432,741 | | | (45,155) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| TRANSPARENT VALUE BLENDED TA2404312 | | N/A | Equity/Index | GS- | 07/11/2024 | 08/25/2028 | 915 | 3,900,560 | 4204 | 612,833 | | | 468,685 | | 603,837 | | | (73,703) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2404041 | | N/A | Equity/Index | GS- | 06/28/2024 | 06/29/2029 | 1,019 | 4,300,000 | 4587 | 522,880 | | | 418,247 | | 490,137 | | | (51,887) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2501401 | | N/A | Equity/Index | RBC- | 01/23/2025 | 10/12/2029 | 356 | 1,599,515 | 4857 | | 188,246 | | 170,973 | | 128,427 | | | (17,272) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2400535 | | N/A | Equity/Index | GS- | 02/01/2024 | 10/31/2028 | 10,763 | 44,000,000 | 4149 | 6,182,000 | | | 4,352,414 | | 7,786,062 | | | (646,787) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2404221 | | N/A | Equity/Index | GS- | 07/09/2024 | 05/21/2029 | 2,845 | 11,997,439 | 4582 | 1,394,126 | | | 1,114,673 | | 1,344,446 | | | (142,082) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2501400 | | N/A | Equity/Index | RBC- | 01/23/2025 | 10/12/2029 | 458 | 2,057,803 | 4843 | | 246,033 | | 223,459 | | 168,619 | | | (22,574) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2403487 | | N/A | Equity/Index | GS- | 06/10/2024 | 06/08/2029 | 451 | 1,890,000 | 4558 | 240,030 | | | 189,338 | | 222,532 | | | (23,832) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2505500 | | N/A | Equity/Index | RBC- | 03/14/2025 | 03/15/2030 | 410 | 1,808,855 | 4793 | | 203,496 | | 191,670 | | 180,529 | | | (11,826) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2503179 | | N/A | Equity/Index | RBC- | 02/13/2025 | 02/13/2030 | 121 | 550,000 | 4932 | | 67,595 | | 62,521 | | 43,461 | | | (5,074) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2501720 | | N/A | Equity/Index | RBC- | 01/28/2025 | 01/28/2030 | 111 | 500,000 | 4910 | | 60,350 | | 55,291 | | 40,355 | | | (5,059) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2404270 | | N/A | Equity/Index | GS- | 07/10/2024 | 09/01/2028 | 1,066 | 4,519,263 | 4250 | 676,528 | | | 517,792 | | 666,803 | | | (80,933) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2402650 | | N/A | Equity/Index | GS- | 05/08/2024 | 05/02/2029 | 1,062 | 4,415,423 | 4467 | 597,630 | | | 460,550 | | 575,660 | | | (59,500) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2404272 | | N/A | Equity/Index | GS- | 07/10/2024 | 07/28/2028 | 1,300 | 5,511,297 | 4266 | 796,930 | | | 605,516 | | 784,056 | | | (97,594) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2401364 | | N/A | Equity/Index | GS- | 03/18/2024 | 03/16/2029 | 406 | 1,700,000 | 4547 | 209,440 | | | 155,643 | | 192,944 | | | (20,806) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2400920 | | N/A | Equity/Index | GS- | 02/21/2024 | 02/20/2029 | 463 | 1,900,000 | 4467 | 228,190 | | | 166,389 | | 240,854 | | | (22,644) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2400536 | | N/A | Equity/Index | GS- | 02/01/2024 | 11/30/2028 | 11,742 | 48,000,000 | 4225 | 6,259,200 | | | 4,438,342 | | 7,888,802 | | | (643,702) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2403614 | | N/A | Equity/Index | GS- | 06/13/2024 | 06/13/2029 | 670 | 2,800,000 | 4547 | 334,880 | | | 264,785 | | 336,144 | | | (33,213) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2402213 | | N/A | Equity/Index | GS- | 04/25/2024 | 04/25/2029 | 388 | 1,600,000 | 4488 | 216,320 | | | 165,505 | | 203,750 | | | (21,490) | | | | .0001 |
| TRANSPARENT VALUE BLENDED TA2402111 | | N/A | Equity/Index | GS- | 04/22/2024 | 04/20/2029 | 316 | 1,300,000 | 4478 | 172,640 | | | 131,612 | | 167,677 | | | (17,150) | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507322 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/16/2026 | 697 | 332,913 | 497.25 | | 1,954 | | 1,954 | | 1,907 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406783 | | N/A | Equity/Index | UBS- | 10/03/2024 | 08/20/2025 | 1,024 | 529,914 | 518.96 | 9,462 | | | 9,462 | | 444 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406491 | | N/A | Equity/Index | UBS- | 09/24/2024 | 07/29/2025 | 1,085 | 562,816 | 524.54999999999995 | 7,975 | | | 7,975 | | 254 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2504255 | | N/A | Equity/Index | UBS- | 02/28/2025 | 02/05/2026 | 1,161 | 582,827 | 503.49 | | 10,679 | | 10,679 | | 3,055 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2511697 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/28/2026 | 489 | 235,540 | 478.79 | | 5,174 | | 5,174 | | 5,645 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408603 | | N/A | Equity/Index | UBS- | 11/15/2024 | 11/07/2025 | 1,004 | 509,191 | 513.04 | 7,825 | | | 7,825 | | 1,077 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507331 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/13/2026 | 1,125 | 537,341 | 501.55 | | 3,089 | | 3,089 | | 3,002 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410715 | | N/A | Equity/Index | UBS- | 12/19/2024 | 12/04/2025 | 4,395 | 2,186,676 | 514.13 | 19,414 | | | 19,414 | | 4,711 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2513070 | | N/A | Equity/Index | UBS- | 06/26/2025 | 04/24/2026 | 210 | 101,469 | 478.58 | | 2,346 | | 2,346 | | 2,449 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404287 | | N/A | Equity/Index | UBS- | 07/11/2024 | 07/03/2025 | 790 | 418,844 | 532.04999999999995 | 7,689 | | | 7,689 | | 20 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408774 | | N/A | Equity/Index | UBS- | 11/20/2024 | 11/06/2025 | 753 | 380,702 | 510.05 | 6,178 | | | 6,178 | | 841 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2502037 | | N/A | Equity/Index | UBS- | 01/31/2025 | 01/07/2026 | 994 | 502,716 | 497.06 | | 14,164 | | 14,164 | | 2,993 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2509235 | | N/A | Equity/Index | UBS- | 05/06/2025 | 04/30/2026 | 450 | 215,649 | 478.59 | | 4,459 | | 4,459 | | 5,217 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512364 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/05/2026 | 867 | 416,721 | 479.29 | | 8,495 | | 8,495 | | 9,868 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 1 YR TA2501873 | | N/A | Equity/Index | UBS- | 01/30/2025 | 01/02/2026 | 459 | 232,281 | 496.45 | | 6,764 | | 6,764 | | 1,394 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407489 | | N/A | Equity/Index | UBS- | 10/23/2024 | 10/21/2025 | 2,601 | 1,328,109 | 514.01 | 22,997 | | | 22,997 | | 2,417 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503903 | | N/A | Equity/Index | UBS- | 02/24/2025 | 02/04/2026 | 915 | 463,338 | 503.9 | | 10,152 | | 10,152 | | 2,362 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407098 | | N/A | Equity/Index | UBS- | 10/10/2024 | 07/22/2025 | 721 | 373,506 | 528.690000000000005 | 3,938 | | | 3,938 | | 129 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404962 | | N/A | Equity/Index | UBS- | 08/02/2024 | 08/01/2025 | 5,386 | 2,800,000 | 519.89279999999997 | 56,560 | | | 56,560 | | 1,406 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512792 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/16/2026 | 2,758 | 1,326,064 | 480.65 | | 26,694 | | 26,694 | | 30,879 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503707 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/07/2026 | 1,350 | 684,438 | 497.05 | | 19,901 | | 19,901 | | 4,072 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2502330 | | N/A | Equity/Index | UBS- | 02/04/2025 | 12/31/2025 | 1,916 | 966,343 | 495.31 | | 27,326 | | 27,326 | | 6,214 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503704 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/13/2026 | 324 | 164,265 | 498.11 | | 4,601 | | 4,601 | | 956 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408604 | | N/A | Equity/Index | UBS- | 11/15/2024 | 11/11/2025 | 974 | 493,976 | 511.79 | 8,087 | | | 8,087 | | 1,101 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407883 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/15/2025 | 3,040 | 1,541,424 | 517.13 | 19,266 | | | 19,266 | | 2,457 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2511953 | | N/A | Equity/Index | UBS- | 06/10/2025 | 04/24/2026 | 780 | 376,001 | 478.59 | | 8,395 | | 8,395 | | 9,057 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507327 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/02/2026 | 1,793 | 856,402 | 495.31 | | 5,339 | | 5,339 | | 5,380 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2409924 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/18/2025 | 2,382 | 1,224,359 | 506.85 | 32,469 | | | 32,469 | | 3,227 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506708 | | N/A | Equity/Index | UBS- | 04/04/2025 | 08/14/2025 | 251 | 122,034 | 517.34 | | 65 | | 65 | | 19 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506724 | | N/A | Equity/Index | UBS- | 04/04/2025 | 01/30/2026 | 302 | 146,830 | 506.06 | | 816 | | 816 | | 481 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507309 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/14/2026 | 325 | 155,232 | 498.11 | | 861 | | 861 | | 824 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2504598 | | N/A | Equity/Index | UBS- | 03/04/2025 | 02/13/2026 | 976 | 488,522 | 507.58 | | 6,965 | | 6,965 | | 2,275 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507839 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/13/2026 | 2,017 | 964,699 | 477.64 | | 20,030 | | 20,030 | | 23,922 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410786 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/05/2025 | 1,193 | 593,964 | 513.84 | 5,536 | | | 5,536 | | 1,343 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2509557 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/02/2026 | 3,112 | 1,490,355 | 494.35 | | 13,064 | | 13,064 | | 14,448 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408667 | | N/A | Equity/Index | UBS- | 11/18/2024 | 11/10/2025 | 644 | 326,414 | 513.04 | 4,962 | | | 4,962 | | 697 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2502036 | | N/A | Equity/Index | UBS- | 01/31/2025 | 01/07/2026 | 634 | 320,646 | 498.57 | | 8,506 | | 8,506 | | 1,765 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404496 | | N/A | Equity/Index | UBS- | 07/17/2024 | 07/08/2025 | 1,324 | 704,046 | 530.88 | 14,425 | | | 14,425 | | 89 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406784 | | N/A | Equity/Index | UBS- | 10/03/2024 | 08/26/2025 | 703 | 363,798 | 519.51 | 6,393 | | | 6,393 | | 338 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408172 | | N/A | Equity/Index | UBS- | 11/07/2024 | 10/03/2025 | 789 | 404,517 | 517.49 | 6,238 | | | 6,238 | | 593 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503220 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/12/2026 | 319 | 161,918 | 496.88 | | 4,892 | | 4,892 | | 996 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507081 | | N/A | Equity/Index | UBS- | 04/09/2025 | 01/26/2026 | 488 | 232,923 | 503.79 | | 976 | | 976 | | 855 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2510175 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/11/2026 | 1,227 | 590,816 | 478.91 | | 13,322 | | 13,322 | | 14,220 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406352 | | N/A | Equity/Index | UBS- | 09/19/2024 | 09/11/2025 | 1,628 | 841,778 | 513.42999999999995 | 19,581 | | | 19,581 | | 965 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503701 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/22/2026 | 1,011 | 512,568 | 503.17 | | 11,745 | | 11,745 | | 2,510 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405958 | | N/A | Equity/Index | UBS- | 09/06/2024 | 09/08/2025 | 2,088 | 1,070,000 | 512.4529 | 21,721 | | | 21,721 | | 1,176 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507088 | | N/A | Equity/Index | UBS- | 04/09/2025 | 02/13/2026 | 576 | 274,926 | 503.8 | | 1,248 | | 1,248 | | 1,124 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 1 YR TA2405495 | | N/A | Equity/Index | UBS- | 08/22/2024 | 08/21/2025 | 4,962 | 2,572,976 | 519.39 | 50,036 | | | 50,036 | | 2,080 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407884 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/10/2025 | 2,473 | 1,253,928 | 516.88 | 15,696 | | | 15,696 | | 1,917 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407944 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/09/2025 | 1,140 | 576,670 | 518.65 | 6,174 | | | 6,174 | | 851 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507299 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/29/2026 | 210 | 100,304 | 504.59 | | 412 | | 412 | | 363 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506701 | | N/A | Equity/Index | UBS- | 04/04/2025 | 07/09/2025 | 404 | 196,421 | 529.4 | | 89 | | 89 | | 8 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2502034 | | N/A | Equity/Index | UBS- | 01/31/2025 | 01/07/2026 | 315 | 159,311 | 500.33 | | 3,933 | | 3,933 | | 805 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506723 | | N/A | Equity/Index | UBS- | 04/04/2025 | 02/17/2026 | 874 | 424,931 | 507.58 | | 2,336 | | 2,336 | | 1,424 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404640 | | N/A | Equity/Index | UBS- | 07/23/2024 | 07/18/2025 | 1,771 | 935,782 | 527.44000000000005 | 19,415 | | | 19,415 | | 261 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503901 | | N/A | Equity/Index | UBS- | 02/24/2025 | 02/04/2026 | 658 | 333,198 | 504.48 | | 7,120 | | 7,120 | | 1,663 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2509541 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/06/2026 | 336 | 160,912 | 486.19 | | 2,182 | | 2,182 | | 2,541 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2513337 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/17/2026 | 989 | 478,838 | 479.49 | | 11,714 | | 11,714 | | 11,728 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503159 | | N/A | Equity/Index | UBS- | 02/13/2025 | 01/15/2026 | 1,845 | 936,285 | 497.19 | | 27,894 | | 27,894 | | 5,772 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408701 | | N/A | Equity/Index | UBS- | 11/19/2024 | 10/31/2025 | 638 | 323,604 | 507.24 | 6,369 | | | 6,369 | | 722 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512648 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/12/2026 | 2,857 | 1,367,619 | 479.7 | | 26,148 | | 26,148 | | 33,245 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507083 | | N/A | Equity/Index | UBS- | 04/09/2025 | 01/30/2026 | 1,129 | 538,874 | 502.93 | | 2,404 | | 2,404 | | 2,155 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512111 | | N/A | Equity/Index | UBS- | 06/12/2025 | 04/24/2026 | 1,389 | 669,549 | 478.58 | | 14,930 | | 14,930 | | 16,145 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507840 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/07/2026 | 299 | 143,007 | 477.86 | | 2,918 | | 2,918 | | 3,485 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2504664 | | N/A | Equity/Index | UBS- | 03/05/2025 | 02/12/2026 | 1,150 | 578,737 | 507.47 | | 9,359 | | 9,359 | | 2,638 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507085 | | N/A | Equity/Index | UBS- | 04/09/2025 | 02/13/2026 | 1,838 | 877,281 | 504.13 | | 3,903 | | 3,903 | | 3,507 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507316 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/16/2026 | 520 | 248,371 | 497.9 | | 1,404 | | 1,404 | | 1,355 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404119 | | N/A | Equity/Index | UBS- | 07/05/2024 | 07/07/2025 | 4,699 | 2,500,000 | 532.05129999999997 | 50,250 | | | 50,250 | | 270 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410199 | | N/A | Equity/Index | UBS- | 12/11/2024 | 11/28/2025 | 490 | 250,371 | 491.34 | 10,491 | | | 10,491 | | 1,640 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405337 | | N/A | Equity/Index | UBS- | 08/16/2024 | 08/15/2025 | 6,559 | 3,400,000 | 518.34609999999998 | 68,340 | | | 68,340 | | 2,446 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2502732 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/15/2026 | 198 | 100,281 | 494.95 | | 3,144 | | 3,144 | | 700 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2504254 | | N/A | Equity/Index | UBS- | 02/28/2025 | 02/05/2026 | 828 | 415,660 | 503.74 | | 7,530 | | 7,530 | | 2,157 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503598 | | N/A | Equity/Index | UBS- | 02/20/2025 | 01/15/2026 | 1,849 | 939,540 | 497.19 | | 28,584 | | 28,584 | | 5,767 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507082 | | N/A | Equity/Index | UBS- | 04/09/2025 | 02/06/2026 | 3,605 | 1,720,674 | 503.93 | | 7,508 | | 7,508 | | 6,689 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500226 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/26/2025 | 1,824 | 913,107 | 500.26 | | 18,426 | | 18,426 | | 4,274 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2505190 | | N/A | Equity/Index | UBS- | 03/12/2025 | 02/09/2026 | 1,917 | 960,616 | 506.47 | | 14,548 | | 14,548 | | 4,530 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404610 | | N/A | Equity/Index | UBS- | 07/22/2024 | 07/18/2025 | 775 | 409,732 | 527.44000000000005 | 8,579 | | | 8,579 | | 114 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404242 | | N/A | Equity/Index | UBS- | 07/10/2024 | 07/08/2025 | 577 | 306,939 | 530.88 | 6,387 | | | 6,387 | | 38 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507307 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/20/2026 | 512 | 244,550 | 502.91 | | 1,208 | | 1,208 | | 1,127 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506710 | | N/A | Equity/Index | UBS- | 04/04/2025 | 09/03/2025 | 916 | 445,351 | 516.95000000000005 | | 338 | | 338 | | 121 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 1 YR TA2407041 | | N/A | Equity/Index | UBS- | 10/08/2024 | 09/25/2025 | 4,570 | 2,373,391 | 518.53 | 48,808 | | | 48,808 | | 3,270 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405338 | | N/A | Equity/Index | UBS- | 08/16/2024 | 08/18/2025 | 772 | 400,000 | 518.346099999998 | 8,080 | | | 8,080 | | 304 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500228 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/24/2025 | 1,919 | 960,665 | 499.17 | | 20,273 | | 20,273 | | 4,718 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404494 | | N/A | Equity/Index | UBS- | 07/17/2024 | 07/11/2025 | 5,120 | 2,722,595 | 531.690000000005 | 54,203 | | | 54,203 | | 471 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506716 | | N/A | Equity/Index | UBS- | 04/04/2025 | 09/17/2025 | 245 | 119,117 | 514.85 | | 122 | | 122 | | 45 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500234 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/22/2025 | 1,343 | 672,315 | 497.87 | | 14,977 | | 14,977 | | 3,516 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405957 | | N/A | Equity/Index | UBS- | 09/06/2024 | 09/05/2025 | 1,503 | 770,000 | 512.4529 | 15,554 | | | 15,554 | | 808 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410785 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/04/2025 | 782 | 389,337 | 514.13 | 3,565 | | | 3,565 | | 866 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506715 | | N/A | Equity/Index | UBS- | 04/04/2025 | 09/23/2025 | 589 | 286,367 | 516.14 | | 297 | | 297 | | 117 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405544 | | N/A | Equity/Index | UBS- | 08/23/2024 | 08/25/2025 | 770 | 400,000 | 519.373600000001 | 8,080 | | | 8,080 | | 350 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404493 | | N/A | Equity/Index | UBS- | 07/17/2024 | 07/15/2025 | 761 | 404,667 | 533.929999999995 | 7,382 | | | 7,382 | | 95 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2509565 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/12/2026 | 794 | 380,251 | 501.1 | | 2,156 | | 2,156 | | 2,229 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512791 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/15/2026 | 579 | 278,387 | 479.7 | | 5,841 | | 5,841 | | 6,759 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406036 | | N/A | Equity/Index | UBS- | 09/09/2024 | 09/09/2025 | 2,141 | 1,100,000 | 513.661299999998 | 22,220 | | | 22,220 | | 1,216 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2509563 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/11/2026 | 479 | 229,396 | 500.54 | | 1,334 | | 1,334 | | 1,388 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407886 | | N/A | Equity/Index | UBS- | 11/01/2024 | 11/03/2025 | 2,169 | 1,100,000 | 507.047300000001 | 22,330 | | | 22,330 | | 2,501 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2505102 | | N/A | Equity/Index | UBS- | 03/11/2025 | 02/05/2026 | 3,400 | 1,701,833 | 503.92 | | 28,159 | | 28,159 | | 8,789 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408416 | | N/A | Equity/Index | UBS- | 11/11/2024 | 10/23/2025 | 1,264 | 646,898 | 510.61 | 13,393 | | | 13,393 | | 1,259 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405933 | | N/A | Equity/Index | UBS- | 09/05/2024 | 09/05/2025 | 2,810 | 1,450,000 | 516.060200000001 | 29,290 | | | 29,290 | | 1,511 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507092 | | N/A | Equity/Index | UBS- | 04/09/2025 | 02/13/2026 | 648 | 309,292 | 503.22 | | 1,447 | | 1,447 | | 1,315 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506222 | | N/A | Equity/Index | UBS- | 03/27/2025 | 03/11/2026 | 1,304 | 657,661 | 501.1 | | 14,900 | | 14,900 | | 4,438 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2508134 | | N/A | Equity/Index | UBS- | 04/22/2025 | 04/10/2026 | 2,053 | 981,310 | 477.36 | | 20,159 | | 20,159 | | 24,619 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2409265 | | N/A | Equity/Index | UBS- | 11/27/2024 | 11/11/2025 | 884 | 450,469 | 511.79 | 8,038 | | | 8,038 | | 993 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503219 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/15/2026 | 1,847 | 937,499 | 497.19 | | 28,047 | | 28,047 | | 5,759 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503218 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/15/2026 | 674 | 342,109 | 497.2 | | 10,235 | | 10,235 | | 2,100 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507308 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/19/2026 | 387 | 184,845 | 505.42 | | 896 | | 896 | | 833 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2509559 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/01/2026 | 1,065 | 510,035 | 501.32 | | 3,072 | | 3,072 | | 3,209 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410716 | | N/A | Equity/Index | UBS- | 12/19/2024 | 12/08/2025 | 934 | 464,700 | 514 | 4,193 | | | 4,193 | | 1,032 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408773 | | N/A | Equity/Index | UBS- | 11/20/2024 | 11/10/2025 | 790 | 399,408 | 513.04 | 5,689 | | | 5,689 | | 857 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512363 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/01/2026 | 311 | 149,481 | 478.86 | | 3,093 | | 3,093 | | 3,596 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404241 | | N/A | Equity/Index | UBS- | 07/10/2024 | 07/02/2025 | 495 | 263,319 | 527.29 | 6,273 | | | 6,273 | | 8 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500230 | | N/A | Equity/Index | UBS- | 01/06/2025 | 01/02/2026 | 523 | 261,817 | 498.93 | | 5,642 | | 5,642 | | 1,373 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500224 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/18/2025 | 938 | 469,569 | 501.32 | | 8,949 | | 8,949 | | 1,977 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404240 | | N/A | Equity/Index | UBS- | 07/10/2024 | 07/01/2025 | 963 | 512,275 | 525.26 | 13,187 | | | 13,187 | | 8 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 1 YR TA2406351 | | N/A | Equity/Index | UBS- | 09/19/2024 | 09/10/2025 | 1,161 | 600,310 | 512.950000000005 | 14,222 | | | 14,222 | | 679 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507086 | | N/A | Equity/Index | UBS- | 04/09/2025 | 02/20/2026 | 1,449 | 691,611 | 504.86 | | 3,057 | | 3,057 | | 2,741 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500448 | | N/A | Equity/Index | UBS- | 01/08/2025 | 01/02/2026 | 1,750 | 875,578 | 495.31 | | 21,680 | | 21,680 | | 5,674 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512452 | | N/A | Equity/Index | UBS- | 06/17/2025 | 05/22/2026 | 312 | 149,600 | 480.04 | | 2,849 | | 2,849 | | 3,498 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408606 | | N/A | Equity/Index | UBS- | 11/15/2024 | 11/13/2025 | 900 | 456,446 | 508.43 | 8,684 | | | 8,684 | | 1,108 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2504600 | | N/A | Equity/Index | UBS- | 03/04/2025 | 02/09/2026 | 450 | 225,241 | 506.47 | | 3,360 | | 3,360 | | 1,072 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408601 | | N/A | Equity/Index | UBS- | 11/15/2024 | 11/06/2025 | 1,470 | 745,529 | 510.05 | 13,081 | | | 13,081 | | 1,650 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507658 | | N/A | Equity/Index | UBS- | 04/15/2025 | 04/08/2026 | 2,952 | 1,411,643 | 475.97 | | 31,327 | | 31,327 | | 37,724 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503902 | | N/A | Equity/Index | UBS- | 02/24/2025 | 02/04/2026 | 260 | 131,659 | 504.23 | | 2,844 | | 2,844 | | 663 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404963 | | N/A | Equity/Index | UBS- | 08/02/2024 | 08/04/2025 | 769 | 400,000 | 519.892799999997 | 8,080 | | | 8,080 | | 219 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404911 | | N/A | Equity/Index | UBS- | 08/01/2024 | 08/01/2025 | 4,014 | 2,100,000 | 523.125599999996 | 42,210 | | | 42,210 | | 1,049 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407283 | | N/A | Equity/Index | UBS- | 10/17/2024 | 10/02/2025 | 2,189 | 1,129,455 | 519.12 | 19,542 | | | 19,542 | | 1,675 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2511206 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/08/2026 | 5,291 | 2,547,603 | 478.91 | | 56,323 | | 56,323 | | 61,312 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2504253 | | N/A | Equity/Index | UBS- | 02/28/2025 | 02/04/2026 | 353 | 177,208 | 503.9 | | 3,184 | | 3,184 | | 910 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2502602 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/12/2026 | 319 | 161,259 | 496.88 | | 4,527 | | 4,527 | | 999 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2508137 | | N/A | Equity/Index | UBS- | 04/22/2025 | 04/15/2026 | 3,055 | 1,460,254 | 478.2 | | 29,042 | | 29,042 | | 35,357 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500231 | | N/A | Equity/Index | UBS- | 01/06/2025 | 01/02/2026 | 928 | 464,563 | 498.72 | | 10,099 | | 10,099 | | 2,465 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410789 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/10/2025 | 3,245 | 1,615,601 | 510.41 | 18,024 | | | 18,024 | | 4,237 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2502603 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/15/2026 | 676 | 341,728 | 497.21 | | 9,491 | | 9,491 | | 2,112 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506728 | | N/A | Equity/Index | UBS- | 04/04/2025 | 01/28/2026 | 423 | 205,659 | 505.25 | | 1,190 | | 1,190 | | 701 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2510804 | | N/A | Equity/Index | UBS- | 05/23/2025 | 05/01/2026 | 3,345 | 1,604,608 | 478.81 | | 32,875 | | 32,875 | | 38,578 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507323 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/16/2026 | 1,739 | 830,610 | 497.19 | | 4,892 | | 4,892 | | 4,781 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506711 | | N/A | Equity/Index | UBS- | 04/04/2025 | 09/04/2025 | 1,074 | 522,169 | 517.11 | | 403 | | 403 | | 146 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507303 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/30/2026 | 233 | 111,289 | 501.21 | | 553 | | 553 | | 514 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404608 | | N/A | Equity/Index | UBS- | 07/22/2024 | 07/16/2025 | 616 | 325,671 | 530.15 | 6,082 | | | 6,082 | | 80 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404497 | | N/A | Equity/Index | UBS- | 07/17/2024 | 07/03/2025 | 1,137 | 604,608 | 530.12 | 12,705 | | | 12,705 | | 29 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500225 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/18/2025 | 548 | 274,333 | 501.28 | | 5,240 | | 5,240 | | 1,157 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506704 | | N/A | Equity/Index | UBS- | 04/04/2025 | 07/28/2025 | 621 | 301,925 | 523.97 | | 141 | | 141 | | 34 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507314 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/08/2026 | 1,360 | 649,586 | 497.06 | | 3,730 | | 3,730 | | 3,614 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507084 | | N/A | Equity/Index | UBS- | 04/09/2025 | 02/06/2026 | 1,172 | 559,398 | 503.49 | | 2,505 | | 2,505 | | 2,242 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506705 | | N/A | Equity/Index | UBS- | 04/04/2025 | 07/30/2025 | 235 | 114,255 | 523.73 | | 55 | | 55 | | 14 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507320 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/23/2026 | 448 | 213,981 | 504.6 | | 1,097 | | 1,097 | | 1,033 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506712 | | N/A | Equity/Index | UBS- | 04/04/2025 | 09/24/2025 | 825 | 401,108 | 518.72 | | 388 | | 388 | | 166 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507317 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/26/2026 | 996 | 475,726 | 505.53 | | 2,357 | | 2,357 | | 2,202 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 1 YR TA2512534 | | N/A | Equity/Index | UBS- | 06/18/2025 | 05/07/2026 | 374 | 179,213 | 479.45 | | 3,384 | | 3,384 | | 4,235 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405494 | | N/A | Equity/Index | UBS- | 08/22/2024 | 08/19/2025 | 1,925 | 998,182 | 519.04 | 19,653 | | | 19,653 | | 779 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405340 | | N/A | Equity/Index | UBS- | 08/16/2024 | 08/12/2025 | 1,223 | 633,937 | 517.309999999995 | 13,280 | | | 13,280 | | 427 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506706 | | N/A | Equity/Index | UBS- | 04/04/2025 | 08/11/2025 | 359 | 174,543 | 517.559999999995 | | 90 | | 90 | | 26 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507089 | | N/A | Equity/Index | UBS- | 04/09/2025 | 02/26/2026 | 1,146 | 546,988 | 505.32 | | 2,427 | | 2,427 | | 2,175 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507310 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/24/2026 | 2,113 | 1,009,246 | 505.62 | | 4,937 | | 4,937 | | 4,602 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503032 | | N/A | Equity/Index | UBS- | 02/12/2025 | 02/09/2026 | 1,582 | 801,130 | 506.47 | | 16,061 | | 16,061 | | 3,781 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2508953 | | N/A | Equity/Index | UBS- | 05/02/2025 | 04/21/2026 | 1,422 | 681,203 | 477.77 | | 14,419 | | 14,419 | | 16,959 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2502035 | | N/A | Equity/Index | UBS- | 01/31/2025 | 01/09/2026 | 323 | 163,357 | 498.77 | | 4,305 | | 4,305 | | 900 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408697 | | N/A | Equity/Index | UBS- | 11/19/2024 | 10/22/2025 | 307 | 155,715 | 513.440000000005 | 2,281 | | | 2,281 | | 282 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506002 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/10/2026 | 1,050 | 530,902 | 500.54 | | 13,063 | | 13,063 | | 3,645 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500235 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/19/2025 | 635 | 317,885 | 497.71 | | 7,103 | | 7,103 | | 1,648 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506726 | | N/A | Equity/Index | UBS- | 04/04/2025 | 02/10/2026 | 1,914 | 930,570 | 506.47 | | 5,296 | | 5,296 | | 3,195 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2502601 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/15/2026 | 642 | 324,541 | 496.22 | | 9,373 | | 9,373 | | 2,114 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2508430 | | N/A | Equity/Index | UBS- | 04/25/2025 | 04/17/2026 | 5,415 | 2,591,931 | 478.28 | | 52,894 | | 52,894 | | 62,644 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410260 | | N/A | Equity/Index | UBS- | 12/12/2024 | 11/21/2025 | 2,559 | 1,305,636 | 507.72 | 28,572 | | | 28,572 | | 3,509 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410790 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/12/2025 | 3,924 | 1,953,658 | 508.45 | 24,025 | | | 24,025 | | 5,591 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404518 | | N/A | Equity/Index | UBS- | 07/18/2024 | 07/17/2025 | 1,694 | 893,483 | 531.76 | 14,787 | | | 14,787 | | 223 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506725 | | N/A | Equity/Index | UBS- | 04/04/2025 | 01/30/2026 | 1,524 | 740,955 | 505.75 | | 4,202 | | 4,202 | | 2,481 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408842 | | N/A | Equity/Index | UBS- | 11/21/2024 | 11/04/2025 | 1,276 | 644,521 | 505.85 | 12,325 | | | 12,325 | | 1,557 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2504859 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/05/2026 | 2,563 | 1,287,432 | 503.91 | | 23,299 | | 23,299 | | 6,644 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512199 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/06/2026 | 460 | 220,663 | 479.22 | | 4,325 | | 4,325 | | 5,260 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408602 | | N/A | Equity/Index | UBS- | 11/15/2024 | 11/07/2025 | 892 | 452,389 | 512.700000000005 | 7,061 | | | 7,061 | | 962 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507326 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/27/2026 | 2,077 | 992,051 | 504.34 | | 5,212 | | 5,212 | | 4,958 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506729 | | N/A | Equity/Index | UBS- | 04/04/2025 | 01/28/2026 | 202 | 98,211 | 505.06 | | 574 | | 574 | | 338 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406251 | | N/A | Equity/Index | UBS- | 09/16/2024 | 09/16/2025 | 1,751 | 900,000 | 513.934899999997 | 18,270 | | | 18,270 | | 1,110 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406706 | | N/A | Equity/Index | UBS- | 09/30/2024 | 09/30/2025 | 2,119 | 1,100,000 | 519.113200000001 | 22,330 | | | 22,330 | | 1,594 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2510805 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/24/2026 | 1,909 | 915,754 | 478.57 | | 18,792 | | 18,792 | | 22,096 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507304 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/08/2026 | 417 | 199,174 | 498.57 | | 1,046 | | 1,046 | | 985 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2411394 | | N/A | Equity/Index | UBS- | 12/30/2024 | 12/19/2025 | 1,265 | 630,417 | 497.59 | 12,955 | | | 12,955 | | 3,298 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503698 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/23/2026 | 476 | 241,328 | 503.75 | | 5,401 | | 5,401 | | 1,162 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507298 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/27/2026 | 305 | 145,679 | 504.55 | | 596 | | 596 | | 523 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2510584 | | N/A | Equity/Index | UBS- | 05/22/2025 | 05/08/2026 | 1,762 | 846,886 | 479.12 | | 18,027 | | 18,027 | | 20,178 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404641 | | N/A | Equity/Index | UBS- | 07/23/2024 | 07/18/2025 | 1,955 | 1,033,006 | 526.29 | 22,459 | | | 22,459 | | 289 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 1 YR TA2406785 | | N/A | Equity/Index | UBS- | 10/03/2024 | 08/27/2025 | 3,111 | 1,609,924 | 519.99 | 27,735 | | | 27,735 | | 1,519 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2511207 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/26/2026 | 1,994 | 960,106 | 479.7 | | 20,930 | | 20,930 | | 22,725 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404607 | | N/A | Equity/Index | UBS- | 07/22/2024 | 07/07/2025 | 558 | 295,007 | 532.049999999995 | 5,019 | | | 5,019 | | 32 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2501689 | | N/A | Equity/Index | UBS- | 01/28/2025 | 01/06/2026 | 251 | 126,818 | 501.14 | | 2,970 | | 2,970 | | 614 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404642 | | N/A | Equity/Index | UBS- | 07/23/2024 | 07/21/2025 | 2,380 | 1,257,572 | 526.29 | 27,414 | | | 27,414 | | 412 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405669 | | N/A | Equity/Index | UBS- | 08/27/2024 | 08/06/2025 | 1,366 | 710,310 | 515.690000000005 | 16,687 | | | 16,687 | | 416 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503708 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/15/2026 | 1,850 | 937,934 | 497.19 | | 27,282 | | 27,282 | | 5,770 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406378 | | N/A | Equity/Index | UBS- | 09/20/2024 | 09/22/2025 | 1,356 | 700,000 | 516.17790000000002 | 14,210 | | | 14,210 | | 917 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507311 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/02/2026 | 374 | 178,636 | 496.52 | | 1,034 | | 1,034 | | 1,021 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503157 | | N/A | Equity/Index | UBS- | 02/13/2025 | 01/15/2026 | 197 | 99,972 | 494.95 | | 3,245 | | 3,245 | | 695 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506864 | | N/A | Equity/Index | UBS- | 04/07/2025 | 01/23/2026 | 559 | 267,124 | 503.49 | | 965 | | 965 | | 868 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405793 | | N/A | Equity/Index | UBS- | 08/30/2024 | 08/29/2025 | 5,775 | 3,000,000 | 519.47329999999999 | 60,600 | | | 60,600 | | 2,822 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406625 | | N/A | Equity/Index | UBS- | 09/27/2024 | 09/19/2025 | 3,000 | 1,560,796 | 517.05999999995 | 35,720 | | | 35,720 | | 1,993 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406755 | | N/A | Equity/Index | UBS- | 10/02/2024 | 09/26/2025 | 1,391 | 722,103 | 521.36 | 13,204 | | | 13,204 | | 990 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406165 | | N/A | Equity/Index | UBS- | 09/13/2024 | 09/15/2025 | 1,479 | 760,000 | 514.0213 | 15,428 | | | 15,428 | | 916 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2510092 | | N/A | Equity/Index | UBS- | 05/15/2025 | 03/04/2026 | 2,381 | 1,144,915 | 500.53 | | 7,106 | | 7,106 | | 6,845 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506722 | | N/A | Equity/Index | UBS- | 04/04/2025 | 01/23/2026 | 1,661 | 807,563 | 505.61 | | 4,473 | | 4,473 | | 2,598 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2511698 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/04/2026 | 245 | 118,011 | 479.05 | | 2,580 | | 2,580 | | 2,813 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507305 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/25/2026 | 1,631 | 779,025 | 507.23 | | 3,544 | | 3,544 | | 3,244 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506713 | | N/A | Equity/Index | UBS- | 04/04/2025 | 09/30/2025 | 2,207 | 1,073,024 | 519.11 | | 1,079 | | 1,079 | | 476 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407356 | | N/A | Equity/Index | UBS- | 10/18/2024 | 10/17/2025 | 3,840 | 1,984,000 | 516.64490000000001 | 40,077 | | | 40,077 | | 3,419 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503031 | | N/A | Equity/Index | UBS- | 02/12/2025 | 02/11/2026 | 1,382 | 699,849 | 506.62 | | 13,976 | | 13,976 | | 3,317 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407885 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/31/2025 | 2,958 | 1,500,000 | 507.04730000000001 | 30,300 | | | 30,300 | | 3,319 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406782 | | N/A | Equity/Index | UBS- | 10/03/2024 | 08/20/2025 | 288 | 149,038 | 498.06 | 6,098 | | | 6,098 | | 136 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506720 | | N/A | Equity/Index | UBS- | 04/04/2025 | 02/18/2026 | 2,999 | 1,458,087 | 508.41 | | 7,695 | | 7,695 | | 4,695 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2511952 | | N/A | Equity/Index | UBS- | 06/10/2025 | 04/24/2026 | 1,389 | 669,571 | 478.58 | | 14,963 | | 14,963 | | 16,136 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406164 | | N/A | Equity/Index | UBS- | 09/13/2024 | 09/12/2025 | 2,938 | 1,510,000 | 514.0213 | 30,502 | | | 30,502 | | 1,746 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500719 | | N/A | Equity/Index | UBS- | 01/14/2025 | 08/28/2025 | 93 | 46,324 | 519.39 | | 199 | | 199 | | 32 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404747 | | N/A | Equity/Index | UBS- | 07/26/2024 | 07/25/2025 | 2,290 | 1,200,000 | 523.9692 | 24,120 | | | 24,120 | | 468 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404703 | | N/A | Equity/Index | UBS- | 07/25/2024 | 07/25/2025 | 2,108 | 1,100,000 | 521.81709999999998 | 22,110 | | | 22,110 | | 427 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2513071 | | N/A | Equity/Index | UBS- | 06/26/2025 | 06/12/2026 | 741 | 358,039 | 480.7 | | 7,958 | | 7,958 | | 8,282 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507318 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/20/2026 | 1,406 | 671,557 | 504.62 | | 3,400 | | 3,400 | | 3,193 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408702 | | N/A | Equity/Index | UBS- | 11/19/2024 | 10/31/2025 | 2,625 | 1,331,441 | 507.05 | 26,416 | | | 26,416 | | 2,987 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408605 | | N/A | Equity/Index | UBS- | 11/15/2024 | 11/12/2025 | 1,240 | 628,881 | 509.78 | 11,275 | | | 11,275 | | 1,469 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 1 YR TA2509564 | | N/A | Equity/Index | UBS- | 05/09/2025 | 01/16/2026 | 209 | 100,091 | 494.96 | | 653 | | 653 | | 698 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408699 | | N/A | Equity/Index | UBS- | 11/19/2024 | 10/29/2025 | 913 | 463,088 | 510.58 | 7,829 | | | 7,829 | | 940 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406756 | | N/A | Equity/Index | UBS- | 10/02/2024 | 09/26/2025 | 2,390 | 1,240,709 | 520.27 | 23,761 | | | 23,761 | | 1,708 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410788 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/11/2025 | 3,405 | 1,695,261 | 510.96 | 18,462 | | | 18,462 | | 4,391 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2510583 | | N/A | Equity/Index | UBS- | 05/22/2025 | 04/27/2026 | 221 | 106,221 | 478.66 | | 2,279 | | 2,279 | | 2,555 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2509562 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/27/2026 | 1,341 | 642,213 | 501.14 | | 3,841 | | 3,841 | | 4,003 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407882 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/16/2025 | 3,117 | 1,580,466 | 516.52 | 20,372 | | | 20,372 | | 2,565 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503706 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/15/2026 | 674 | 341,712 | 497.2 | | 9,940 | | 9,940 | | 2,101 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408775 | | N/A | Equity/Index | UBS- | 11/20/2024 | 11/04/2025 | 800 | 404,464 | 505.85 | 7,893 | | | 7,893 | | 980 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506707 | | N/A | Equity/Index | UBS- | 04/04/2025 | 08/19/2025 | 671 | 326,234 | 519.04 | | 187 | | 187 | | 62 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2409575 | | N/A | Equity/Index | UBS- | 12/04/2024 | 11/26/2025 | 771 | 396,398 | 509.58 | 9,544 | | | 9,544 | | 1,046 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410261 | | N/A | Equity/Index | UBS- | 12/12/2024 | 11/17/2025 | 643 | 328,067 | 507.16 | 7,317 | | | 7,317 | | 867 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507319 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/27/2026 | 1,310 | 625,704 | 502 | | 3,331 | | 3,331 | | 3,176 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2508135 | | N/A | Equity/Index | UBS- | 04/22/2025 | 04/14/2026 | 2,081 | 994,693 | 478.01 | | 19,930 | | 19,930 | | 24,282 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2409576 | | N/A | Equity/Index | UBS- | 12/04/2024 | 12/01/2025 | 835 | 429,303 | 508.54 | 10,824 | | | 10,824 | | 1,200 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2409923 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/20/2025 | 776 | 398,868 | 505.58 | 11,139 | | | 11,139 | | 1,104 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408600 | | N/A | Equity/Index | UBS- | 11/15/2024 | 11/05/2025 | 1,115 | 565,486 | 509.24 | 10,278 | | | 10,278 | | 1,262 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2509545 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/02/2026 | 2,089 | 1,000,434 | 486.19 | | 13,441 | | 13,441 | | 15,673 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2504665 | | N/A | Equity/Index | UBS- | 03/05/2025 | 02/09/2026 | 1,915 | 963,723 | 506.47 | | 16,250 | | 16,250 | | 4,503 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404495 | | N/A | Equity/Index | UBS- | 07/17/2024 | 07/10/2025 | 1,602 | 851,875 | 531.96 | 16,751 | | | 16,751 | | 134 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405317 | | N/A | Equity/Index | UBS- | 08/15/2024 | 08/07/2025 | 2,908 | 1,508,225 | 515.6 | 34,094 | | | 34,094 | | 896 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512198 | | N/A | Equity/Index | UBS- | 06/13/2025 | 04/29/2026 | 2,565 | 1,230,435 | 478.95 | | 24,186 | | 24,186 | | 29,471 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506718 | | N/A | Equity/Index | UBS- | 04/04/2025 | 11/26/2025 | 381 | 185,239 | 507.32 | | 660 | | 660 | | 315 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405252 | | N/A | Equity/Index | UBS- | 08/13/2024 | 08/05/2025 | 3,267 | 1,690,672 | 516.14 | 35,740 | | | 35,740 | | 956 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506220 | | N/A | Equity/Index | UBS- | 03/27/2025 | 03/10/2026 | 2,275 | 1,147,376 | 500.54 | | 26,601 | | 26,601 | | 7,886 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410262 | | N/A | Equity/Index | UBS- | 12/12/2024 | 11/25/2025 | 2,269 | 1,157,674 | 506.81 | 26,448 | | | 26,448 | | 3,282 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506221 | | N/A | Equity/Index | UBS- | 03/27/2025 | 03/03/2026 | 2,605 | 1,313,809 | 500.53 | | 30,238 | | 30,238 | | 8,792 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407135 | | N/A | Equity/Index | UBS- | 10/11/2024 | 10/13/2025 | 1,304 | 676,777 | 518.92550000000006 | 13,739 | | | 13,739 | | 1,118 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408415 | | N/A | Equity/Index | UBS- | 11/11/2024 | 10/21/2025 | 589 | 301,442 | 514.01 | 5,370 | | | 5,370 | | 557 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2508133 | | N/A | Equity/Index | UBS- | 04/22/2025 | 04/09/2026 | 1,051 | 502,365 | 477.3 | | 10,331 | | 10,331 | | 12,627 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2513169 | | N/A | Equity/Index | UBS- | 06/27/2025 | 05/12/2026 | 1,257 | 607,505 | 480.07 | | 13,459 | | 13,459 | | 13,967 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2509560 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/02/2026 | 652 | 312,247 | 501.43 | | 1,881 | | 1,881 | | 1,959 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507301 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/20/2026 | 247 | 117,976 | 504.88 | | 527 | | 527 | | 478 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500236 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/19/2025 | 1,265 | 633,268 | 497.59 | | 14,229 | | 14,229 | | 3,308 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 1 YR TA2502511 | | N/A | Equity/Index | UBS- | 02/06/2025 | 12/31/2025 | 1,917 | 969,238 | 495.31 | | 28,781 | | 28,781 | | 6,185 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405543 | | N/A | Equity/Index | UBS- | 08/23/2024 | 08/22/2025 | 1,733 | 900,000 | 519.37360000000001 | 18,180 | | | 18,180 | | 748 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507328 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/16/2026 | 500 | 238,818 | 503.12 | | 1,281 | | 1,281 | | 1,224 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507315 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/05/2026 | 552 | 263,655 | 503.25 | | 1,347 | | 1,347 | | 1,304 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404328 | | N/A | Equity/Index | UBS- | 07/12/2024 | 07/14/2025 | 3,005 | 1,600,000 | 532.49869999999999 | 32,160 | | | 32,160 | | 345 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2411250 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/19/2025 | 1,646 | 823,432 | 497.54 | 18,493 | | | 18,493 | | 4,298 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503699 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/22/2026 | 627 | 317,884 | 503.66 | | 7,133 | | 7,133 | | 1,528 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406626 | | N/A | Equity/Index | UBS- | 09/27/2024 | 09/23/2025 | 1,500 | 780,398 | 516.14 | 18,606 | | | 18,606 | | 1,041 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2509123 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/27/2026 | 700 | 335,501 | 478.66 | | 6,917 | | 6,917 | | 8,059 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503703 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/07/2026 | 631 | 319,912 | 498.53 | | 8,762 | | 8,762 | | 1,767 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500924 | | N/A | Equity/Index | UBS- | 01/16/2025 | 01/12/2026 | 356 | 177,001 | 500.33 | | 3,094 | | 3,094 | | 914 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507325 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/06/2026 | 1,691 | 807,683 | 502.31 | | 4,350 | | 4,350 | | 4,157 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407945 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/03/2025 | 448 | 226,621 | 517.49 | 2,531 | | | 2,531 | | 322 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405080 | | N/A | Equity/Index | UBS- | 08/07/2024 | 07/23/2025 | 2,502 | 1,290,021 | 528.32000000000005 | 14,397 | | | 14,397 | | 421 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405737 | | N/A | Equity/Index | UBS- | 08/29/2024 | 08/29/2025 | 791 | 410,000 | 518.63869999999997 | 8,282 | | | 8,282 | | 384 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512535 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/02/2026 | 1,294 | 620,057 | 480.94 | | 11,317 | | 11,317 | | 14,076 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507090 | | N/A | Equity/Index | UBS- | 04/09/2025 | 02/13/2026 | 389 | 185,670 | 503.7 | | 847 | | 847 | | 764 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406353 | | N/A | Equity/Index | UBS- | 09/19/2024 | 09/18/2025 | 1,512 | 781,799 | 515.36 | 16,952 | | | 16,952 | | 980 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507838 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/10/2026 | 2,787 | 1,332,977 | 477.33 | | 27,957 | | 27,957 | | 33,448 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2409449 | | N/A | Equity/Index | UBS- | 12/02/2024 | 11/14/2025 | 2,600 | 1,327,900 | 507.16 | 30,388 | | | 30,388 | | 3,381 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2511695 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/01/2026 | 2,019 | 972,507 | 478.84 | | 21,383 | | 21,383 | | 23,329 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507302 | | N/A | Equity/Index | UBS- | 04/11/2025 | 04/20/2026 | 269 | 128,484 | 510.95 | | 548 | | 433 | | 494 | | | (115) | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407075 | | N/A | Equity/Index | UBS- | 10/09/2024 | 10/01/2025 | 482 | 249,990 | 518.49 | 5,037 | | | 5,037 | | 368 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404327 | | N/A | Equity/Index | UBS- | 07/12/2024 | 07/11/2025 | 3,380 | 1,800,000 | 532.49869999999999 | 36,180 | | | 36,180 | | 310 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2508954 | | N/A | Equity/Index | UBS- | 05/02/2025 | 04/22/2026 | 1,415 | 677,849 | 477.99 | | 14,220 | | 14,220 | | 16,717 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407881 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/17/2025 | 1,964 | 995,841 | 514.04999999999995 | 14,415 | | | 14,415 | | 1,693 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2508317 | | N/A | Equity/Index | UBS- | 04/24/2025 | 04/10/2026 | 481 | 230,194 | 477.33 | | 4,848 | | 4,848 | | 5,780 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503217 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/07/2026 | 1,350 | 685,232 | 497.05 | | 20,500 | | 20,500 | | 4,071 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507091 | | N/A | Equity/Index | UBS- | 04/09/2025 | 02/03/2026 | 1,239 | 591,377 | 502.14 | | 2,800 | | 2,800 | | 2,603 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503158 | | N/A | Equity/Index | UBS- | 02/13/2025 | 01/15/2026 | 641 | 325,289 | 496.22 | | 10,059 | | 10,059 | | 2,110 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507329 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/09/2026 | 671 | 320,494 | 502.31 | | 1,747 | | 1,747 | | 1,673 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503160 | | N/A | Equity/Index | UBS- | 02/13/2025 | 01/15/2026 | 675 | 342,543 | 497.2 | | 10,198 | | 10,198 | | 2,111 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405342 | | N/A | Equity/Index | UBS- | 08/16/2024 | 08/08/2025 | 1,382 | 716,354 | 516.71 | 15,307 | | | 15,307 | | 440 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 1 YR TA2405137 | | N/A | Equity/Index | UBS- | 08/09/2024 | 08/08/2025 | 8,308 | 4,300,000 | 517.56150000000002 | 86,430 | | | 86,430 | | 2,624 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408174 | | N/A | Equity/Index | UBS- | 11/07/2024 | 10/28/2025 | 828 | 424,512 | 511.22 | 8,964 | | | 8,964 | | 843 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407357 | | N/A | Equity/Index | UBS- | 10/18/2024 | 10/20/2025 | 1,908 | 986,000 | 516.64490000000001 | 20,016 | | | 20,016 | | 1,742 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507321 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/06/2026 | 586 | 279,895 | 502.61 | | 1,484 | | 1,484 | | 1,413 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404118 | | N/A | Equity/Index | UBS- | 07/05/2024 | 07/03/2025 | 3,759 | 2,000,000 | 532.05129999999997 | 40,000 | | | 40,000 | | 93 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512533 | | N/A | Equity/Index | UBS- | 06/18/2025 | 05/22/2026 | 585 | 280,319 | 480.04 | | 5,254 | | 5,254 | | 6,553 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408841 | | N/A | Equity/Index | UBS- | 11/21/2024 | 11/05/2025 | 658 | 332,363 | 509.24 | 5,469 | | | 5,469 | | 735 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507324 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/13/2026 | 2,229 | 1,064,652 | 503.12 | | 5,665 | | 5,665 | | 5,378 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406834 | | N/A | Equity/Index | UBS- | 10/04/2024 | 10/06/2025 | 2,313 | 1,200,000 | 518.80089999999996 | 24,360 | | | 24,360 | | 1,846 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2409377 | | N/A | Equity/Index | UBS- | 11/29/2024 | 11/14/2025 | 2,600 | 1,322,199 | 508.99 | 25,658 | | | 25,658 | | 3,232 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405496 | | N/A | Equity/Index | UBS- | 08/22/2024 | 08/22/2025 | 2,266 | 1,175,000 | 518.53610000000003 | 23,735 | | | 23,735 | | 973 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407664 | | N/A | Equity/Index | UBS- | 10/28/2024 | 10/14/2025 | 3,165 | 1,618,009 | 519.92999999999995 | 21,753 | | | 21,753 | | 2,587 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404517 | | N/A | Equity/Index | UBS- | 07/18/2024 | 07/15/2025 | 1,320 | 696,220 | 533.92999999999995 | 10,456 | | | 10,456 | | 151 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500227 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/29/2025 | 1,009 | 505,112 | 500.26 | | 10,233 | | 10,233 | | 2,407 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500229 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/23/2025 | 3,065 | 1,534,360 | 498.81 | | 32,863 | | 32,863 | | 7,644 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408171 | | N/A | Equity/Index | UBS- | 11/07/2024 | 10/14/2025 | 521 | 267,115 | 519.92999999999995 | 3,748 | | | 3,748 | | 420 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405138 | | N/A | Equity/Index | UBS- | 08/09/2024 | 08/11/2025 | 1,159 | 600,000 | 517.56150000000002 | 12,120 | | | 12,120 | | 390 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506730 | | N/A | Equity/Index | UBS- | 04/04/2025 | 02/23/2026 | 594 | 288,798 | 506.99 | | 1,682 | | 1,682 | | 1,039 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2504861 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/02/2026 | 1,239 | 622,368 | 502.14 | | 12,158 | | 12,158 | | 3,411 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407559 | | N/A | Equity/Index | UBS- | 10/25/2024 | 10/27/2025 | 3,674 | 1,880,000 | 511.73669999999998 | 38,164 | | | 38,164 | | 3,666 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500233 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/30/2025 | 1,727 | 864,548 | 498.35 | | 19,033 | | 19,033 | | 4,605 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2504599 | | N/A | Equity/Index | UBS- | 03/04/2025 | 02/12/2026 | 2,128 | 1,065,138 | 507.47 | | 15,244 | | 15,244 | | 4,957 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404609 | | N/A | Equity/Index | UBS- | 07/22/2024 | 07/18/2025 | 1,536 | 812,062 | 526.29 | 17,812 | | | 17,812 | | 227 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2504001 | | N/A | Equity/Index | UBS- | 02/25/2025 | 01/08/2026 | 870 | 439,604 | 500.33 | | 10,382 | | 10,382 | | 2,271 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410126 | | N/A | Equity/Index | UBS- | 12/10/2024 | 11/14/2025 | 681 | 347,592 | 507.58 | 7,666 | | | 7,666 | | 885 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407134 | | N/A | Equity/Index | UBS- | 10/11/2024 | 10/10/2025 | 3,478 | 1,804,738 | 518.92550000000006 | 36,456 | | | 36,456 | | 2,891 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405341 | | N/A | Equity/Index | UBS- | 08/16/2024 | 08/14/2025 | 1,508 | 781,666 | 517.34 | 16,390 | | | 16,390 | | 550 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506865 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/24/2026 | 3,443 | 1,645,276 | 506.38 | | 6,033 | | 6,033 | | 5,425 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506717 | | N/A | Equity/Index | UBS- | 04/04/2025 | 11/28/2025 | 1,053 | 511,959 | 508.54 | | 1,702 | | 1,702 | | 820 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2508429 | | N/A | Equity/Index | UBS- | 04/25/2025 | 04/20/2026 | 1,842 | 881,687 | 478.28 | | 18,048 | | 18,048 | | 21,381 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506862 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/20/2026 | 2,449 | 1,170,282 | 506.99 | | 4,075 | | 4,075 | | 3,611 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2509122 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/23/2026 | 1,083 | 519,068 | 478.21 | | 10,877 | | 10,877 | | 12,683 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2513072 | | N/A | Equity/Index | UBS- | 06/26/2025 | 05/22/2026 | 394 | 190,374 | 480.13 | | 4,235 | | 4,235 | | 4,414 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2502329 | | N/A | Equity/Index | UBS- | 02/04/2025 | 12/31/2025 | 272 | 137,184 | 496.91 | | 3,634 | | 3,634 | | 804 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 1 YR TA2405670 | | N/A | Equity/Index | UBS- | 08/27/2024 | 08/21/2025 | 968 | 503,353 | 519.39 | 10,338 | | | 10,338 | | 410 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2511696 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/01/2026 | 904 | 435,437 | 478.86 | | 9,565 | | 9,565 | | 10,436 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405671 | | N/A | Equity/Index | UBS- | 08/27/2024 | 08/08/2025 | 564 | 293,276 | 516.71 | 6,626 | | | 6,626 | | 182 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512790 | | N/A | Equity/Index | UBS- | 06/23/2025 | 06/17/2026 | 867 | 416,859 | 479.49 | | 8,848 | | 8,848 | | 10,237 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2511694 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/24/2026 | 626 | 301,530 | 478.57 | | 6,660 | | 6,660 | | 7,269 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507306 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/27/2026 | 1,477 | 705,469 | 503.75 | | 3,439 | | 3,439 | | 3,192 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2411097 | | N/A | Equity/Index | UBS- | 12/24/2024 | 12/16/2025 | 1,355 | 676,379 | 508.9 | 8,663 | | | 8,663 | | 1,987 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507330 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/16/2026 | 662 | 316,195 | 496.24 | | 1,970 | | 1,970 | | 1,956 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503595 | | N/A | Equity/Index | UBS- | 02/20/2025 | 01/15/2026 | 197 | 100,102 | 494.95 | | 3,318 | | 3,318 | | 692 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503702 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/22/2026 | 473 | 239,807 | 500.05 | | 6,256 | | 6,256 | | 1,334 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506727 | | N/A | Equity/Index | UBS- | 04/04/2025 | 01/26/2026 | 336 | 163,360 | 505.13 | | 942 | | 942 | | 552 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2502510 | | N/A | Equity/Index | UBS- | 02/06/2025 | 12/31/2025 | 510 | 257,857 | 498.9 | | 6,622 | | 6,622 | | 1,353 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512365 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/22/2026 | 585 | 281,178 | 480.04 | | 5,660 | | 5,660 | | 6,551 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410791 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/15/2025 | 1,392 | 693,041 | 508.45 | 8,578 | | | 8,578 | | 2,024 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503597 | | N/A | Equity/Index | UBS- | 02/20/2025 | 01/12/2026 | 319 | 162,095 | 496.88 | | 4,983 | | 4,983 | | 996 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2510335 | | N/A | Equity/Index | UBS- | 05/19/2025 | 04/30/2026 | 770 | 370,570 | 478.59 | | 8,250 | | 8,250 | | 8,956 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2509561 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/30/2026 | 392 | 187,731 | 501.14 | | 1,134 | | 1,134 | | 1,185 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2508136 | | N/A | Equity/Index | UBS- | 04/22/2025 | 04/16/2026 | 1,349 | 644,806 | 478.15 | | 12,878 | | 12,878 | | 15,668 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407558 | | N/A | Equity/Index | UBS- | 10/25/2024 | 10/24/2025 | 4,416 | 2,260,000 | 511.73669999999998 | 45,652 | | | 45,652 | | 4,294 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500232 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/31/2025 | 855 | 428,019 | 498.55 | | 9,351 | | 9,351 | | 2,267 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512647 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/18/2026 | 961 | 460,022 | 479.18 | | 9,080 | | 9,080 | | 11,513 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2513069 | | N/A | Equity/Index | UBS- | 06/26/2025 | 06/22/2026 | 1,056 | 510,242 | 478.69 | | 12,505 | | 12,505 | | 13,011 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512112 | | N/A | Equity/Index | UBS- | 06/12/2025 | 04/24/2026 | 1,075 | 518,190 | 478.59 | | 11,544 | | 11,544 | | 12,489 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507297 | | N/A | Equity/Index | UBS- | 04/11/2025 | 11/26/2025 | 305 | 145,679 | 508.12 | | 348 | | 348 | | 246 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507300 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/30/2026 | 454 | 216,847 | 503.19 | | 966 | | 966 | | 871 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506863 | | N/A | Equity/Index | UBS- | 04/07/2025 | 01/21/2026 | 896 | 428,164 | 503.5 | | 1,535 | | 1,535 | | 1,375 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2411098 | | N/A | Equity/Index | UBS- | 12/24/2024 | 12/17/2025 | 1,232 | 614,981 | 507.77 | 8,319 | | | 8,319 | | 1,899 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410655 | | N/A | Equity/Index | UBS- | 12/18/2024 | 12/02/2025 | 2,037 | 1,021,187 | 508.54 | 13,980 | | | 13,980 | | 2,567 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407074 | | N/A | Equity/Index | UBS- | 10/09/2024 | 10/07/2025 | 917 | 475,604 | 519.55999999999995 | 9,234 | | | 9,234 | | 739 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408921 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/24/2025 | 1,379 | 700,000 | 507.7165 | 14,140 | | | 14,140 | | 1,887 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406317 | | N/A | Equity/Index | UBS- | 09/18/2024 | 09/12/2025 | 265 | 136,572 | 503.01 | 4,454 | | | 4,454 | | 173 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2509558 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/31/2026 | 929 | 444,903 | 499.9 | | 2,881 | | 2,881 | | 3,043 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507313 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/17/2026 | 3,891 | 1,858,484 | 504.74 | | 9,252 | | 9,252 | | 8,646 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2513338 | | N/A | Equity/Index | UBS- | 06/30/2025 | 06/18/2026 | 375 | 181,562 | 478.69 | | 4,599 | | 4,599 | | 4,606 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 1 YR TA2408173 | | N/A | Equity/Index | UBS- | 11/07/2024 | 10/22/2025 | 355 | 182,007 | 513.44000000000005 | 3,470 | | | 3,470 | | 333 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2512197 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/22/2026 | 1,394 | 668,704 | 479.7 | | 13,096 | | 13,096 | | 15,871 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500718 | | N/A | Equity/Index | UBS- | 01/14/2025 | 08/28/2025 | 1,068 | 531,977 | 519.39 | | 2,289 | | 2,289 | | 365 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404088 | | N/A | Equity/Index | UBS- | 07/03/2024 | 07/03/2025 | 1,886 | 1,000,000 | 530.13310000000001 | 20,000 | | | 20,000 | | 47 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406833 | | N/A | Equity/Index | UBS- | 10/04/2024 | 10/03/2025 | 2,891 | 1,500,000 | 518.80089999999996 | 30,300 | | | 30,300 | | 2,234 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2407282 | | N/A | Equity/Index | UBS- | 10/17/2024 | 10/08/2025 | 1,898 | 979,309 | 519.34 | 16,930 | | | 16,930 | | 1,536 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507312 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/18/2026 | 497 | 237,385 | 504.87 | | 1,177 | | 1,177 | | 1,101 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507080 | | N/A | Equity/Index | UBS- | 04/09/2025 | 01/23/2026 | 562 | 268,244 | 503.52 | | 1,124 | | 1,124 | | 984 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2501690 | | N/A | Equity/Index | UBS- | 01/28/2025 | 01/05/2026 | 233 | 117,723 | 500.61 | | 2,817 | | 2,817 | | 581 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408698 | | N/A | Equity/Index | UBS- | 11/19/2024 | 10/28/2025 | 3,831 | 1,943,143 | 511.22 | 31,882 | | | 31,882 | | 3,860 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408700 | | N/A | Equity/Index | UBS- | 11/19/2024 | 10/30/2025 | 496 | 251,579 | 510.01 | 4,374 | | | 4,374 | | 521 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506714 | | N/A | Equity/Index | UBS- | 04/04/2025 | 09/19/2025 | 364 | 176,974 | 516.17999999999995 | | 174 | | 174 | | 67 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410717 | | N/A | Equity/Index | UBS- | 12/19/2024 | 12/09/2025 | 1,392 | 692,572 | 511.72 | 7,018 | | | 7,018 | | 1,672 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2502597 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/15/2026 | 198 | 100,092 | 494.95 | | 3,037 | | 3,037 | | 699 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503700 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/20/2026 | 896 | 454,264 | 503.5 | | 10,244 | | 10,244 | | 2,174 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2500923 | | N/A | Equity/Index | UBS- | 01/16/2025 | 01/09/2026 | 3,878 | 1,928,119 | 500.33 | | 33,588 | | 33,588 | | 9,796 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408666 | | N/A | Equity/Index | UBS- | 11/18/2024 | 11/14/2025 | 2,139 | 1,084,159 | 508.99 | 19,867 | | | 19,867 | | 2,605 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2410787 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/03/2025 | 1,036 | 515,797 | 512.37 | 5,145 | | | 5,145 | | 1,205 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503697 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/23/2026 | 475 | 240,821 | 505.11 | | 5,083 | | 5,083 | | 1,105 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2510336 | | N/A | Equity/Index | UBS- | 05/19/2025 | 04/27/2026 | 450 | 216,567 | 478.66 | | 4,790 | | 4,790 | | 5,200 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2404910 | | N/A | Equity/Index | UBS- | 08/01/2024 | 07/31/2025 | 5,699 | 2,981,293 | 526.45000000000005 | 51,753 | | | 51,753 | | 1,449 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506703 | | N/A | Equity/Index | UBS- | 04/04/2025 | 07/24/2025 | 394 | 191,559 | 523.33000000000004 | | 84 | | 84 | | 18 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2405339 | | N/A | Equity/Index | UBS- | 08/16/2024 | 08/13/2025 | 3,954 | 2,049,540 | 517.5 | 42,661 | | | 42,661 | | 1,411 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406318 | | N/A | Equity/Index | UBS- | 09/18/2024 | 09/12/2025 | 5,171 | 2,664,950 | 513.89 | 56,939 | | | 56,939 | | 3,109 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2507087 | | N/A | Equity/Index | UBS- | 04/09/2025 | 12/30/2025 | 958 | 457,255 | 498.35 | | 2,307 | | 2,307 | | 2,135 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2408696 | | N/A | Equity/Index | UBS- | 11/19/2024 | 10/15/2025 | 216 | 109,559 | 517.13 | 1,325 | | | 1,325 | | 176 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2409667 | | N/A | Equity/Index | UBS- | 12/05/2024 | 12/29/2025 | 328 | 168,540 | 500.45 | 5,791 | | | 2,701 | | 746 | | | (2,701) | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506721 | | N/A | Equity/Index | UBS- | 04/04/2025 | 02/13/2026 | 716 | 348,113 | 507.47 | | 1,896 | | 1,896 | | 1,147 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2406377 | | N/A | Equity/Index | UBS- | 09/20/2024 | 09/19/2025 | 1,550 | 800,000 | 516.17790000000002 | 16,160 | | | 16,160 | | 1,021 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2506288 | | N/A | Equity/Index | UBS- | 03/28/2025 | 03/20/2026 | 3,768 | 1,888,278 | 504.6 | | 32,205 | | 32,205 | | 11,624 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2503705 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/15/2026 | 604 | 306,223 | 497.9 | | 8,661 | | 8,661 | | 1,818 | | | | | | | .0001 |
| UBSMAIA5 INDEX 1 YR TA2504860 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/05/2026 | 1,161 | 583,187 | 503.49 | | 10,761 | | 10,761 | | 3,062 | | | | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508952 | | N/A | Equity/Index | UBS- | 05/02/2025 | 04/23/2027 | 1,556 | 745,395 | 478.66 | | 20,758 | | 19,110 | | 23,480 | | | (1,648) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2508031 | | N/A | Equity/Index | UBS- | 04/21/2025 | 04/14/2027 | 430 | 205,442 | 478.01 | | 5,620 | | 5,075 | | 6,582 | | | (545) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403533 | | N/A | Equity/Index | UBS- | 06/12/2024 | 06/10/2026 | 2,250 | 1,184,997 | 523.84 | 34,576 | | | 16,361 | | 5,365 | | | (8,608) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308330 | | N/A | Equity/Index | UBS- | 10/26/2023 | 10/23/2025 | 1,900 | 907,929 | 480.68 | 22,397 | | | 3,527 | | 12,956 | | | (5,599) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306003 | | N/A | Equity/Index | UBS- | 07/07/2023 | 07/03/2025 | 648 | 326,541 | 506.47 | 8,168 | | | 23 | | 12 | | | (2,045) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309208 | | N/A | Equity/Index | UBS- | 12/15/2023 | 12/01/2025 | 152 | 76,214 | 493.45 | 2,596 | | | 557 | | 423 | | | (659) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309307 | | N/A | Equity/Index | UBS- | 12/21/2023 | 12/19/2025 | 1,125 | 562,033 | 500.15 | 15,134 | | | 3,575 | | 2,193 | | | (3,784) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509423 | | N/A | Equity/Index | UBS- | 05/08/2025 | 04/30/2027 | 2,400 | 1,149,895 | 478.81 | | 31,914 | | 29,568 | | 36,218 | | | (2,346) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401514 | | N/A | Equity/Index | UBS- | 03/21/2024 | 02/20/2026 | 444 | 231,163 | 510.98 | 8,074 | | | 2,711 | | 835 | | | (2,097) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400258 | | N/A | Equity/Index | UBS- | 01/17/2024 | 01/12/2026 | 167 | 82,425 | 496.93 | 2,033 | | | 547 | | 461 | | | (508) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2513166 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/25/2027 | 207 | 100,043 | 482.97 | | 2,790 | | 2,786 | | 2,863 | | | (4) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506160 | | N/A | Equity/Index | UBS- | 03/26/2025 | 03/04/2027 | 272 | 137,505 | 502.56 | | 4,067 | | 3,515 | | 1,908 | | | (552) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511462 | | N/A | Equity/Index | UBS- | 06/03/2025 | 05/28/2027 | 576 | 277,232 | 481 | | 7,686 | | 7,399 | | 8,276 | | | (287) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402493 | | N/A | Equity/Index | UBS- | 05/03/2024 | 04/02/2026 | 530 | 274,868 | 518.34 | 7,345 | | | 2,906 | | 1,037 | | | (1,913) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309097 | | N/A | Equity/Index | UBS- | 12/08/2023 | 11/12/2025 | 100 | 49,431 | 487.31 | 1,626 | | | 311 | | 418 | | | (420) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509553 | | N/A | Equity/Index | UBS- | 05/09/2025 | 02/12/2027 | 473 | 226,522 | 507.58 | | 2,234 | | 2,059 | | 2,378 | | | (174) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2405077 | | N/A | Equity/Index | UBS- | 08/07/2024 | 07/31/2026 | 1,398 | 720,803 | 525.79 | 14,679 | | | 8,031 | | 3,682 | | | (3,680) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506617 | | N/A | Equity/Index | UBS- | 04/03/2025 | 03/22/2027 | 529 | 261,512 | 504.6 | | 5,140 | | 4,509 | | 3,365 | | | (631) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402834 | | N/A | Equity/Index | UBS- | 05/15/2024 | 05/13/2026 | 1,653 | 865,472 | 521.62 | 24,671 | | | 10,738 | | 3,655 | | | (6,151) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2503594 | | N/A | Equity/Index | UBS- | 02/20/2025 | 02/03/2027 | 424 | 215,449 | 502.14 | | 6,929 | | 5,664 | | 2,879 | | | (1,265) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308708 | | N/A | Equity/Index | UBS- | 11/17/2023 | 11/14/2025 | 2,574 | 1,259,743 | 489.36 | 34,167 | | | 6,418 | | 9,018 | | | (8,542) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2501570 | | N/A | Equity/Index | UBS- | 01/27/2025 | 01/13/2027 | 330 | 166,502 | 496.88 | | 5,633 | | 4,420 | | 2,520 | | | (1,213) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2408703 | | N/A | Equity/Index | UBS- | 11/19/2024 | 10/27/2026 | 1,851 | 938,856 | 511.74 | 22,207 | | | 15,192 | | 7,894 | | | (5,693) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404645 | | N/A | Equity/Index | UBS- | 07/23/2024 | 07/16/2026 | 727 | 384,141 | 534.53 | 8,783 | | | 4,623 | | 1,814 | | | (2,202) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308686 | | N/A | Equity/Index | UBS- | 11/15/2023 | 11/10/2025 | 587 | 287,495 | 487.31 | 8,359 | | | 1,524 | | 2,418 | | | (2,090) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2405079 | | N/A | Equity/Index | UBS- | 08/07/2024 | 07/17/2026 | 785 | 404,743 | 526.65 | 7,937 | | | 4,271 | | 1,977 | | | (2,029) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308578 | | N/A | Equity/Index | UBS- | 11/10/2023 | 10/24/2025 | 230 | 112,082 | 477.86 | 3,965 | | | 642 | | 1,979 | | | (1,011) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401129 | | N/A | Equity/Index | UBS- | 03/04/2024 | 02/27/2026 | 1,634 | 835,875 | 509.87 | 23,738 | | | 7,913 | | 3,216 | | | (5,943) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307677 | | N/A | Equity/Index | UBS- | 09/22/2023 | 09/19/2025 | 342 | 167,422 | 495.85 | 3,720 | | | 411 | | 354 | | | (930) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401512 | | N/A | Equity/Index | UBS- | 03/21/2024 | 03/13/2026 | 582 | 303,010 | 518.41 | 8,721 | | | 3,097 | | 1,048 | | | (2,199) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306737 | | N/A | Equity/Index | UBS- | 08/04/2023 | 08/01/2025 | 392 | 197,136 | 504.87 | 5,033 | | | 216 | | 77 | | | (1,258) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2410201 | | N/A | Equity/Index | UBS- | 12/11/2024 | 11/23/2026 | 507 | 259,058 | 507.72 | 7,725 | | | 5,541 | | 2,581 | | | (1,967) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309280 | | N/A | Equity/Index | UBS- | 12/20/2023 | 12/19/2025 | 481 | 240,570 | 502.81 | 6,073 | | | 1,427 | | 808 | | | (1,510) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401759 | | N/A | Equity/Index | UBS- | 04/03/2024 | 04/02/2026 | 1,793 | 935,389 | 521.29999999999995 | 25,627 | | | 9,694 | | 3,393 | | | (6,380) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2502598 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/26/2027 | 792 | 400,368 | 504.55 | | 11,193 | | 8,986 | | 4,915 | | | (2,207) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511204 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/21/2027 | 1,790 | 861,880 | 480.64 | | 24,257 | | 23,278 | | 25,913 | | | (980) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401646 | | N/A | Equity/Index | UBS- | 03/28/2024 | 03/25/2026 | 2,377 | 1,243,309 | 520.320000000005 | 36,374 | | | 13,451 | | 4,425 | | | (9,119) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511530 | | N/A | Equity/Index | UBS- | 06/04/2025 | 05/21/2027 | 300 | 144,682 | 479.7 | | 4,275 | | 4,119 | | 4,473 | | | (155) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508747 | | N/A | Equity/Index | UBS- | 04/29/2025 | 04/21/2027 | 1,044 | 500,028 | 477.77 | | 14,285 | | 13,056 | | 16,186 | | | (1,228) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309060 | | N/A | Equity/Index | UBS- | 12/06/2023 | 12/04/2025 | 986 | 485,524 | 493.26 | 12,893 | | | 2,767 | | 2,813 | | | (3,210) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306576 | | N/A | Equity/Index | UBS- | 07/27/2023 | 07/25/2025 | 1,108 | 560,546 | 506.67 | 14,820 | | | 491 | | 170 | | | (3,700) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402659 | | N/A | Equity/Index | UBS- | 05/09/2024 | 05/07/2026 | 245 | 127,689 | 522.09 | 3,366 | | | 1,441 | | 526 | | | (842) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2411249 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/16/2026 | 1,332 | 666,349 | 508.9 | 13,978 | | | 10,405 | | 6,632 | | | (3,533) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508950 | | N/A | Equity/Index | UBS- | 05/02/2025 | 04/23/2027 | 463 | 221,798 | 478.57 | | 6,191 | | 5,699 | | 7,007 | | | (491) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2411248 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/11/2026 | 480 | 240,126 | 508.45 | 5,089 | | | 3,780 | | 2,401 | | | (1,296) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509543 | | N/A | Equity/Index | UBS- | 05/09/2025 | 01/29/2027 | 264 | 126,431 | 505.4 | | 1,309 | | 1,205 | | 1,407 | | | (104) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2512053 | | N/A | Equity/Index | UBS- | 06/11/2025 | 06/08/2027 | 529 | 254,853 | 481.68 | | 7,028 | | 6,844 | | 7,505 | | | (184) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508951 | | N/A | Equity/Index | UBS- | 05/02/2025 | 04/26/2027 | 329 | 157,606 | 478.66 | | 4,396 | | 4,048 | | 4,972 | | | (348) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308705 | | N/A | Equity/Index | UBS- | 11/17/2023 | 10/31/2025 | 273 | 133,609 | 482.42 | 4,412 | | | 758 | | 1,654 | | | (1,125) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509774 | | N/A | Equity/Index | UBS- | 05/12/2025 | 04/30/2027 | 691 | 331,730 | 478.81 | | 9,417 | | 8,773 | | 10,421 | | | (644) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508433 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/24/2027 | 1,580 | 756,279 | 505.62 | | 8,557 | | 7,769 | | 9,042 | | | (788) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2409269 | | N/A | Equity/Index | UBS- | 11/27/2024 | 11/04/2026 | 966 | 492,255 | 505.85 | 14,782 | | | 10,295 | | 4,949 | | | (3,795) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509539 | | N/A | Equity/Index | UBS- | 05/09/2025 | 02/05/2027 | 826 | 395,576 | 504.57 | | 4,260 | | 3,924 | | 4,595 | | | (336) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308815 | | N/A | Equity/Index | UBS- | 11/24/2023 | 11/20/2025 | 1,701 | 834,222 | 490.87 | 22,255 | | | 4,371 | | 5,416 | | | (5,571) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308514 | | N/A | Equity/Index | UBS- | 11/06/2023 | 10/31/2025 | 2,442 | 1,194,136 | 480.75 | 40,982 | | | 6,915 | | 16,995 | | | (10,260) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510540 | | N/A | Equity/Index | UBS- | 05/21/2025 | 05/20/2027 | 1,174 | 564,244 | 481.17 | | 15,267 | | 14,428 | | 16,676 | | | (839) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2408143 | | N/A | Equity/Index | UBS- | 11/06/2024 | 10/22/2026 | 1,125 | 573,805 | 513.440000000005 | 14,111 | | | 9,447 | | 4,572 | | | (3,577) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401296 | | N/A | Equity/Index | UBS- | 03/14/2024 | 02/27/2026 | 679 | 352,009 | 509.61 | 12,096 | | | 4,100 | | 1,367 | | | (3,079) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2409267 | | N/A | Equity/Index | UBS- | 11/27/2024 | 11/06/2026 | 723 | 368,427 | 512.700000000005 | 9,068 | | | 6,323 | | 3,075 | | | (2,322) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2500320 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/07/2026 | 371 | 185,921 | 514 | | 3,365 | | 2,526 | | 1,578 | | | (839) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402930 | | N/A | Equity/Index | UBS- | 05/20/2024 | 05/08/2026 | 577 | 300,438 | 521.53 | 7,886 | | | 3,425 | | 1,255 | | | (1,994) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505034 | | N/A | Equity/Index | UBS- | 03/10/2025 | 02/08/2027 | 900 | 451,233 | 505.52 | | 10,769 | | 9,043 | | 5,553 | | | (1,725) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2411393 | | N/A | Equity/Index | UBS- | 12/30/2024 | 12/18/2026 | 376 | 187,381 | 497.87 | 5,165 | | | 3,854 | | 2,660 | | | (1,304) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2513067 | | N/A | Equity/Index | UBS- | 06/26/2025 | 06/21/2027 | 524 | 253,188 | 478.69 | | 7,985 | | 7,941 | | 8,216 | | | (44) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400418 | | N/A | Equity/Index | UBS- | 01/26/2024 | 01/16/2026 | 671 | 337,109 | 497.65 | 10,507 | | | 2,916 | | 1,827 | | | (2,652) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2513167 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/24/2027 | 326 | 157,555 | 483.15 | | 4,368 | | 4,362 | | 4,482 | | | (6) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508030 | | N/A | Equity/Index | UBS- | 04/21/2025 | 04/09/2027 | 209 | 99,855 | 477.32 | | 2,781 | | 2,509 | | 3,262 | | | (272) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2504774 | | N/A | Equity/Index | UBS- | 03/06/2025 | 02/04/2027 | 1,500 | 753,917 | 504.48 | | 19,282 | | 16,082 | | 9,492 | | | (3,200) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508945 | | N/A | Equity/Index | UBS- | 05/02/2025 | 04/21/2027 | 3,199 | 1,532,466 | 477.77 | | 43,803 | | 40,316 | | 49,605 | | | (3,487) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510172 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/06/2027 | 268 | 129,045 | 479.22 | | 3,790 | | 3,563 | | 4,013 | | | (227) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2405298 | | N/A | Equity/Index | UBS- | 08/14/2024 | 08/07/2026 | 569 | 294,364 | 516.71 | 8,221 | | | 4,578 | | 1,809 | | | (2,061) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508943 | | N/A | Equity/Index | UBS- | 05/02/2025 | 04/09/2027 | 209 | 100,120 | 477.32 | | 2,881 | | 2,648 | | 3,268 | | | (233) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308360 | | N/A | Equity/Index | UBS- | 10/27/2023 | 10/24/2025 | 562 | 268,177 | 480.84 | 6,463 | | | 1,027 | | 3,788 | | | (1,616) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308090 | | N/A | Equity/Index | UBS- | 10/11/2023 | 10/09/2025 | 504 | 245,225 | 482.95 | 7,356 | | | 1,012 | | 2,660 | | | (1,832) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403073 | | N/A | Equity/Index | UBS- | 05/24/2024 | 05/11/2026 | 1,493 | 779,140 | 521.44000000000005 | 21,095 | | | 9,303 | | 3,274 | | | (5,363) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510170 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/07/2027 | 3,181 | 1,531,693 | 478.91 | | 45,436 | | 42,715 | | 48,115 | | | (2,721) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509542 | | N/A | Equity/Index | UBS- | 05/09/2025 | 02/23/2027 | 347 | 166,180 | 506.99 | | 1,697 | | 1,567 | | 1,816 | | | (130) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2305982 | | N/A | Equity/Index | UBS- | 07/06/2023 | 07/03/2025 | 1,176 | 593,132 | 506.17 | 15,157 | | | 42 | | 22 | | | (3,789) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2512054 | | N/A | Equity/Index | UBS- | 06/11/2025 | 06/04/2027 | 852 | 410,463 | 481.68 | | 11,294 | | 10,997 | | 12,061 | | | (297) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309422 | | N/A | Equity/Index | UBS- | 12/28/2023 | 12/26/2025 | 4,919 | 2,463,723 | 500.87 | 67,461 | | | 16,586 | | 9,672 | | | (16,865) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511591 | | N/A | Equity/Index | UBS- | 06/05/2025 | 05/13/2027 | 300 | 144,586 | 480.61 | | 4,100 | | 3,955 | | 4,335 | | | (145) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505763 | | N/A | Equity/Index | UBS- | 03/20/2025 | 03/12/2027 | 1,679 | 847,338 | 503.12 | | 24,281 | | 20,846 | | 11,682 | | | (3,435) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307033 | | N/A | Equity/Index | UBS- | 08/21/2023 | 08/18/2025 | 133 | 66,434 | 498.06 | 1,868 | | | 123 | | 54 | | | (466) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505033 | | N/A | Equity/Index | UBS- | 03/10/2025 | 02/24/2027 | 277 | 138,879 | 505.29 | | 3,375 | | 2,846 | | 1,760 | | | (529) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510168 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/11/2027 | 1,758 | 846,500 | 478.91 | | 25,163 | | 23,664 | | 26,646 | | | (1,499) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308993 | | N/A | Equity/Index | UBS- | 12/04/2023 | 11/28/2025 | 571 | 281,654 | 491.44 | 8,072 | | | 1,675 | | 1,825 | | | (2,021) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506719 | | N/A | Equity/Index | UBS- | 04/04/2025 | 05/26/2026 | 364 | 176,974 | 521.86 | | 739 | | 587 | | 524 | | | (152) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2501691 | | N/A | Equity/Index | UBS- | 01/28/2025 | 12/23/2026 | 728 | 367,823 | 499.17 | | 11,775 | | 9,176 | | 5,028 | | | (2,600) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505032 | | N/A | Equity/Index | UBS- | 03/10/2025 | 02/25/2027 | 415 | 208,068 | 503.75 | | 5,300 | | 4,471 | | 2,757 | | | (829) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406107 | | N/A | Equity/Index | UBS- | 09/11/2024 | 09/03/2026 | 1,728 | 887,214 | 516.95000000000005 | 22,099 | | | 13,149 | | 5,829 | | | (5,548) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2512644 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/14/2027 | 2,032 | 972,699 | 479.7 | | 25,917 | | 25,630 | | 30,670 | | | (288) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506612 | | N/A | Equity/Index | UBS- | 04/03/2025 | 12/31/2026 | 1,553 | 767,727 | 498.67 | | 17,020 | | 14,665 | | 10,700 | | | (2,355) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2411247 | | N/A | Equity/Index | UBS- | 12/27/2024 | 12/17/2026 | 2,218 | 1,109,582 | 507.77 | 24,114 | | | 17,959 | | 11,439 | | | (6,087) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308235 | | N/A | Equity/Index | UBS- | 10/20/2023 | 10/17/2025 | 762 | 366,599 | 484.7 | 8,841 | | | 1,319 | | 3,524 | | | (2,210) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404881 | | N/A | Equity/Index | UBS- | 07/31/2024 | 06/05/2026 | 550 | 289,549 | 524.62 | 8,045 | | | 4,053 | | 1,322 | | | (2,164) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403167 | | N/A | Equity/Index | UBS- | 05/30/2024 | 05/21/2026 | 325 | 169,355 | 522.73 | 4,349 | | | 1,957 | | 729 | | | (1,093) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306670 | | N/A | Equity/Index | UBS- | 08/01/2023 | 07/28/2025 | 1,034 | 522,453 | 506.44 | 13,638 | | | 508 | | 177 | | | (3,405) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400056 | | N/A | Equity/Index | UBS- | 01/05/2024 | 01/02/2026 | 872 | 431,758 | 498.67 | 10,604 | | | 2,710 | | 2,025 | | | (2,651) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508427 | | N/A | Equity/Index | UBS- | 04/25/2025 | 04/09/2027 | 209 | 100,039 | 477.32 | | 2,854 | | 2,597 | | 3,264 | | | (257) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308814 | | N/A | Equity/Index | UBS- | 11/24/2023 | 11/17/2025 | 337 | 165,275 | 489.41 | 4,598 | | | 888 | | 1,198 | | | (1,156) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2505247 | | N/A | Equity/Index | UBS- | 03/13/2025 | 02/26/2027 | 233 | 116,860 | 502 | | 3,142 | | 2,662 | | 1,627 | | | (480) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401295 | | N/A | Equity/Index | UBS- | 03/14/2024 | 03/11/2026 | 909 | 471,247 | 515.929999999995 | 13,700 | | | 4,794 | | 1,676 | | | (3,430) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402215 | | N/A | Equity/Index | UBS- | 04/26/2024 | 04/24/2026 | 1,164 | 603,081 | 516.04 | 17,153 | | | 7,037 | | 2,551 | | | (4,288) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502199 | | N/A | Equity/Index | UBS- | 02/03/2025 | 01/20/2027 | 1,187 | 596,043 | 503.5 | | 15,495 | | 12,309 | | 7,518 | | | (3,186) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2500325 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/17/2026 | 723 | 362,321 | 507.77 | | 8,017 | | 6,047 | | 3,743 | | | (1,970) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2513165 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/23/2027 | 1,517 | 733,162 | 480.81 | | 21,801 | | 21,771 | | 22,367 | | | (30) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400115 | | N/A | Equity/Index | UBS- | 01/08/2024 | 01/05/2026 | 1,216 | 603,869 | 495.14 | 17,180 | | | 4,449 | | 3,644 | | | (4,283) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2500321 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/11/2026 | 294 | 147,334 | 510.96 | | 2,944 | | 2,214 | | 1,372 | | | (730) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400114 | | N/A | Equity/Index | UBS- | 01/08/2024 | 01/02/2026 | 3,618 | 1,796,707 | 495.32 | 50,747 | | | 12,985 | | 10,539 | | | (12,704) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407956 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/09/2026 | 1,226 | 620,173 | 518.04 | 11,600 | | | 7,673 | | 4,293 | | | (2,987) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406074 | | N/A | Equity/Index | UBS- | 09/10/2024 | 08/27/2026 | 2,724 | 1,397,280 | 519.99 | 31,236 | | | 18,436 | | 8,466 | | | (7,907) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505764 | | N/A | Equity/Index | UBS- | 03/20/2025 | 03/11/2027 | 563 | 284,128 | 503.12 | | 8,136 | | 6,984 | | 3,912 | | | (1,153) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2503596 | | N/A | Equity/Index | UBS- | 02/20/2025 | 02/02/2027 | 412 | 209,351 | 502.14 | | 6,729 | | 5,498 | | 2,781 | | | (1,230) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402634 | | N/A | Equity/Index | UBS- | 05/08/2024 | 05/01/2026 | 2,807 | 1,462,466 | 517.919999999996 | 42,968 | | | 18,117 | | 6,258 | | | (10,787) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506527 | | N/A | Equity/Index | UBS- | 04/02/2025 | 01/15/2027 | 1,009 | 505,939 | 497.19 | | 15,135 | | 13,069 | | 7,768 | | | (2,066) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402635 | | N/A | Equity/Index | UBS- | 05/08/2024 | 05/06/2026 | 1,156 | 602,284 | 519.21 | 17,121 | | | 7,287 | | 2,578 | | | (4,269) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2507175 | | N/A | Equity/Index | UBS- | 04/10/2025 | 04/02/2027 | 431 | 205,729 | 501.43 | | 2,623 | | 2,328 | | 2,859 | | | (295) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407456 | | N/A | Equity/Index | UBS- | 10/22/2024 | 01/23/2026 | 296 | 151,979 | 499.8 | 5,459 | | | 2,461 | | 789 | | | (2,162) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506163 | | N/A | Equity/Index | UBS- | 03/26/2025 | 03/18/2027 | 2,057 | 1,039,883 | 504.67 | | 29,166 | | 25,283 | | 13,894 | | | (3,883) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404683 | | N/A | Equity/Index | UBS- | 07/24/2024 | 06/10/2026 | 940 | 491,934 | 523.84 | 12,800 | | | 6,428 | | 2,249 | | | (3,382) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307451 | | N/A | Equity/Index | UBS- | 09/07/2023 | 09/05/2025 | 2,366 | 1,181,341 | 501.75 | 29,654 | | | 2,700 | | 1,175 | | | (7,403) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2501803 | | N/A | Equity/Index | UBS- | 01/29/2025 | 12/23/2026 | 728 | 367,931 | 499.17 | | 11,824 | | 9,227 | | 5,031 | | | (2,597) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402931 | | N/A | Equity/Index | UBS- | 05/20/2024 | 05/13/2026 | 474 | 246,807 | 521.62 | 6,483 | | | 2,841 | | 1,046 | | | (1,627) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306709 | | N/A | Equity/Index | UBS- | 08/03/2023 | 07/31/2025 | 356 | 179,068 | 505.5 | 4,493 | | | 186 | | 68 | | | (1,123) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2405672 | | N/A | Equity/Index | UBS- | 08/27/2024 | 08/14/2026 | 1,576 | 819,508 | 517.34 | 24,155 | | | 13,798 | | 5,090 | | | (6,106) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407953 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/06/2026 | 1,224 | 619,162 | 518.79999999995 | 11,285 | | | 7,448 | | 4,185 | | | (2,918) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306780 | | N/A | Equity/Index | UBS- | 08/07/2023 | 08/04/2025 | 726 | 365,247 | 502.74 | 9,977 | | | 467 | | 159 | | | (2,487) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2513168 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/25/2027 | 2,394 | 1,157,013 | 483.18 | | 32,076 | | 32,032 | | 32,903 | | | (44) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2512642 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/17/2027 | 278 | 133,076 | 479.49 | | 3,573 | | 3,534 | | 4,229 | | | (39) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307212 | | N/A | Equity/Index | UBS- | 08/29/2023 | 08/28/2025 | 1,805 | 905,448 | 500.18 | 25,455 | | | 2,028 | | 823 | | | (6,329) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502600 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/21/2027 | 411 | 207,767 | 505.61 | | 5,616 | | 4,500 | | 2,458 | | | (1,115) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307532 | | N/A | Equity/Index | UBS- | 09/13/2023 | 09/11/2025 | 1,335 | 665,944 | 501.01 | 16,865 | | | 1,670 | | 774 | | | (4,199) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2507174 | | N/A | Equity/Index | UBS- | 04/10/2025 | 03/31/2027 | 2,058 | 982,346 | 499.9 | | 13,122 | | 11,644 | | 14,467 | | | (1,478) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2507537 | | N/A | Equity/Index | UBS- | 04/14/2025 | 04/08/2027 | 1,140 | 544,930 | 475.97 | | 15,943 | | 14,245 | | 18,536 | | | (1,698) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2402167 | | N/A | Equity/Index | UBS- | 04/25/2024 | 04/01/2026 | 276 | 142,058 | 522.1 | 3,039 | | | 1,186 | | 508 | | | (784) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404286 | | N/A | Equity/Index | UBS- | 07/11/2024 | 07/08/2026 | 2,000 | 1,060,365 | 530.88 | 28,312 | | | 14,507 | | 5,029 | | | (7,058) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407281 | | N/A | Equity/Index | UBS- | 10/17/2024 | 09/25/2026 | 1,449 | 747,639 | 520.27 | 17,933 | | | 11,439 | | 4,948 | | | (4,591) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403075 | | N/A | Equity/Index | UBS- | 05/24/2024 | 05/20/2026 | 2,051 | 1,070,339 | 520.690000000005 | 29,748 | | | 13,327 | | 4,677 | | | (7,468) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2507837 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/09/2027 | 395 | 188,922 | 477.64 | | 5,304 | | 4,779 | | 6,099 | | | (524) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401001 | | N/A | Equity/Index | UBS- | 02/26/2024 | 02/20/2026 | 1,614 | 822,232 | 504.84 | 25,368 | | | 8,210 | | 3,674 | | | (6,351) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2500970 | | N/A | Equity/Index | UBS- | 01/17/2025 | 12/30/2026 | 3,463 | 1,729,542 | 498.35 | | 48,254 | | 37,281 | | 24,491 | | | (10,973) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404879 | | N/A | Equity/Index | UBS- | 07/31/2024 | 06/22/2026 | 281 | 147,933 | 524.47 | 4,170 | | | 2,151 | | 710 | | | (1,094) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402001 | | N/A | Equity/Index | UBS- | 04/18/2024 | 04/15/2026 | 2,038 | 1,046,498 | 515.54 | 26,618 | | | 10,603 | | 4,342 | | | (6,664) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2512646 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/16/2027 | 2,632 | 1,259,913 | 480.65 | | 32,635 | | 32,274 | | 38,624 | | | (361) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407952 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/02/2026 | 515 | 260,513 | 518.799999999995 | 4,728 | | | 3,111 | | 1,745 | | | (1,229) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307094 | | N/A | Equity/Index | UBS- | 08/23/2023 | 08/21/2025 | 3,609 | 1,808,738 | 499.5 | 51,208 | | | 3,592 | | 1,443 | | | (12,749) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307855 | | N/A | Equity/Index | UBS- | 09/29/2023 | 09/12/2025 | 390 | 188,957 | 501.7 | 2,944 | | | 303 | | 203 | | | (751) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2504087 | | N/A | Equity/Index | UBS- | 02/26/2025 | 02/03/2027 | 424 | 214,258 | 502.14 | | 6,366 | | 5,248 | | 2,867 | | | (1,118) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2305984 | | N/A | Equity/Index | UBS- | 07/06/2023 | 07/03/2025 | 576 | 290,514 | 507.2 | 7,203 | | | 20 | | 11 | | | (1,801) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2507835 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/09/2027 | 1,612 | 770,994 | 477.33 | | 21,854 | | 19,693 | | 25,137 | | | (2,161) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403535 | | N/A | Equity/Index | UBS- | 06/12/2024 | 05/22/2026 | 472 | 248,586 | 519.320000000005 | 8,127 | | | 3,731 | | 1,128 | | | (2,078) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309183 | | N/A | Equity/Index | UBS- | 12/13/2023 | 12/11/2025 | 1,555 | 777,417 | 495.67 | 23,810 | | | 5,338 | | 3,868 | | | (5,928) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307952 | | N/A | Equity/Index | UBS- | 10/05/2023 | 10/02/2025 | 1,386 | 668,768 | 485.57 | 16,414 | | | 2,111 | | 5,382 | | | (4,109) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403862 | | N/A | Equity/Index | UBS- | 06/25/2024 | 06/17/2026 | 3,600 | 1,888,515 | 524.21 | 51,598 | | | 25,119 | | 8,828 | | | (12,953) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407490 | | N/A | Equity/Index | UBS- | 10/23/2024 | 10/08/2026 | 2,031 | 1,037,058 | 519.34 | 21,792 | | | 14,162 | | 7,153 | | | (5,524) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307794 | | N/A | Equity/Index | UBS- | 09/27/2023 | 09/12/2025 | 525 | 254,095 | 498.98 | 4,242 | | | 434 | | 342 | | | (1,075) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2507173 | | N/A | Equity/Index | UBS- | 04/10/2025 | 04/02/2027 | 1,583 | 755,614 | 494.35 | | 12,090 | | 10,732 | | 13,586 | | | (1,358) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511202 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/24/2027 | 761 | 366,420 | 479.7 | | 10,632 | | 10,204 | | 11,360 | | | (428) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505248 | | N/A | Equity/Index | UBS- | 03/13/2025 | 02/25/2027 | 959 | 480,982 | 502 | | 12,932 | | 10,955 | | 6,686 | | | (1,977) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508947 | | N/A | Equity/Index | UBS- | 05/02/2025 | 04/23/2027 | 1,411 | 675,933 | 478.21 | | 19,079 | | 17,564 | | 21,598 | | | (1,515) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2500717 | | N/A | Equity/Index | UBS- | 01/14/2025 | 12/23/2026 | 754 | 375,572 | 498.81 | | 9,905 | | 7,565 | | 5,189 | | | (2,340) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506528 | | N/A | Equity/Index | UBS- | 04/02/2025 | 01/15/2027 | 822 | 412,172 | 497.26 | | 12,305 | | 10,625 | | 6,314 | | | (1,680) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403506 | | N/A | Equity/Index | UBS- | 06/11/2024 | 06/05/2026 | 2,196 | 1,148,333 | 524.22 | 29,888 | | | 14,014 | | 5,131 | | | (7,482) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509540 | | N/A | Equity/Index | UBS- | 05/09/2025 | 01/27/2027 | 496 | 237,537 | 504.55 | | 2,524 | | 2,322 | | 2,721 | | | (202) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401173 | | N/A | Equity/Index | UBS- | 03/06/2024 | 02/06/2026 | 390 | 199,025 | 503.8 | 6,422 | | | 2,018 | | 868 | | | (1,661) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308092 | | N/A | Equity/Index | UBS- | 10/11/2023 | 09/26/2025 | 250 | 121,639 | 485.22 | 3,390 | | | 413 | | 973 | | | (859) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308188 | | N/A | Equity/Index | UBS- | 10/18/2023 | 10/16/2025 | 1,679 | 813,812 | 486.44 | 20,763 | | | 3,056 | | 6,515 | | | (5,169) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402470 | | N/A | Equity/Index | UBS- | 05/02/2024 | 04/24/2026 | 2,293 | 1,182,663 | 515.91 | 31,678 | | | 13,103 | | 5,089 | | | (7,986) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2506161 | | N/A | Equity/Index | UBS- | 03/26/2025 | 03/15/2027 | 210 | 106,162 | 503.12 | | 3,109 | | 2,693 | | 1,472 | | | (416) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505758 | | N/A | Equity/Index | UBS- | 03/20/2025 | 03/09/2027 | 1,254 | 632,854 | 501.37 | | 19,047 | | 16,341 | | 9,122 | | | (2,706) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402928 | | N/A | Equity/Index | UBS- | 05/20/2024 | 04/27/2026 | 524 | 272,841 | 518.11 | 7,837 | | | 3,335 | | 1,153 | | | (2,012) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505759 | | N/A | Equity/Index | UBS- | 03/20/2025 | 03/11/2027 | 1,467 | 740,348 | 501.55 | | 22,181 | | 19,039 | | 10,645 | | | (3,142) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505849 | | N/A | Equity/Index | UBS- | 03/21/2025 | 03/04/2027 | 2,774 | 1,399,769 | 502.31 | | 40,808 | | 35,118 | | 19,523 | | | (5,690) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406495 | | N/A | Equity/Index | UBS- | 09/24/2024 | 08/05/2026 | 800 | 414,979 | 516.14 | 11,997 | | | 7,067 | | 2,599 | | | (3,198) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309017 | | N/A | Equity/Index | UBS- | 12/05/2023 | 11/28/2025 | 500 | 246,274 | 492.01 | 6,795 | | | 1,412 | | 1,525 | | | (1,703) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306455 | | N/A | Equity/Index | UBS- | 07/21/2023 | 07/18/2025 | 1,029 | 519,539 | 507.05 | 13,205 | | | 310 | | 113 | | | (3,301) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407959 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/15/2026 | 798 | 403,669 | 517.13 | 7,806 | | | 5,186 | | 2,892 | | | (1,993) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308450 | | N/A | Equity/Index | UBS- | 11/02/2023 | 10/17/2025 | 573 | 278,621 | 481.28 | 8,614 | | | 1,308 | | 3,642 | | | (2,193) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309207 | | N/A | Equity/Index | UBS- | 12/15/2023 | 11/25/2025 | 380 | 190,536 | 490.43 | 7,039 | | | 1,464 | | 1,303 | | | (1,802) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401762 | | N/A | Equity/Index | UBS- | 04/03/2024 | 01/23/2026 | 742 | 387,093 | 500.99 | 17,763 | | | 5,561 | | 1,723 | | | (4,886) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407946 | | N/A | Equity/Index | UBS- | 11/04/2024 | 08/21/2026 | 220 | 111,287 | 519.37 | 1,902 | | | 1,210 | | 667 | | | (527) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309308 | | N/A | Equity/Index | UBS- | 12/21/2023 | 12/19/2025 | 1,700 | 849,295 | 502.81 | 21,142 | | | 4,994 | | 2,837 | | | (5,286) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308441 | | N/A | Equity/Index | UBS- | 11/01/2023 | 10/27/2025 | 2,668 | 1,287,093 | 477.18 | 40,430 | | | 6,589 | | 24,302 | | | (10,108) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308813 | | N/A | Equity/Index | UBS- | 11/24/2023 | 10/20/2025 | 220 | 107,895 | 481.1 | 3,773 | | | 605 | | 1,438 | | | (987) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403217 | | N/A | Equity/Index | UBS- | 06/03/2024 | 05/28/2026 | 2,731 | 1,427,354 | 523.080000000004 | 38,026 | | | 17,409 | | 6,269 | | | (9,520) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510949 | | N/A | Equity/Index | UBS- | 05/27/2025 | 05/14/2027 | 476 | 229,041 | 480.62 | | 6,362 | | 6,060 | | 6,850 | | | (302) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309209 | | N/A | Equity/Index | UBS- | 12/15/2023 | 12/05/2025 | 134 | 67,189 | 492.55 | 2,350 | | | 514 | | 410 | | | (593) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506157 | | N/A | Equity/Index | UBS- | 03/26/2025 | 03/11/2027 | 264 | 133,461 | 501.1 | | 4,131 | | 3,576 | | 1,944 | | | (555) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308580 | | N/A | Equity/Index | UBS- | 11/10/2023 | 11/07/2025 | 750 | 365,485 | 487.27 | 9,891 | | | 1,762 | | 3,047 | | | (2,473) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400898 | | N/A | Equity/Index | UBS- | 02/21/2024 | 02/13/2026 | 1,345 | 679,043 | 503.48 | 19,111 | | | 6,017 | | 3,106 | | | (4,798) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2500716 | | N/A | Equity/Index | UBS- | 01/14/2025 | 12/23/2026 | 5,752 | 2,865,104 | 498.81 | | 75,559 | | 57,712 | | 39,583 | | | (17,848) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2512110 | | N/A | Equity/Index | UBS- | 06/12/2025 | 06/04/2027 | 1,000 | 482,037 | 481.68 | | 13,377 | | 13,043 | | 14,156 | | | (334) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401542 | | N/A | Equity/Index | UBS- | 03/22/2024 | 03/11/2026 | 400 | 208,218 | 515.929999999995 | 6,399 | | | 2,264 | | 743 | | | (1,620) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508435 | | N/A | Equity/Index | UBS- | 04/25/2025 | 02/09/2027 | 1,339 | 640,923 | 505.52 | | 6,823 | | 6,153 | | 7,192 | | | (670) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309360 | | N/A | Equity/Index | UBS- | 12/22/2023 | 12/19/2025 | 780 | 389,823 | 499.59 | 10,724 | | | 2,536 | | 1,573 | | | (2,685) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306781 | | N/A | Equity/Index | UBS- | 08/07/2023 | 07/25/2025 | 361 | 181,617 | 506.38 | 4,432 | | | 149 | | 55 | | | (1,120) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506529 | | N/A | Equity/Index | UBS- | 04/02/2025 | 12/31/2026 | 513 | 257,232 | 498.55 | | 7,320 | | 6,297 | | 3,710 | | | (1,023) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505848 | | N/A | Equity/Index | UBS- | 03/21/2025 | 03/05/2027 | 257 | 129,683 | 502.31 | | 3,783 | | 3,256 | | 1,811 | | | (527) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307400 | | N/A | Equity/Index | UBS- | 09/05/2023 | 08/29/2025 | 750 | 376,310 | 501.88 | 10,099 | | | 825 | | 321 | | | (2,532) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307601 | | N/A | Equity/Index | UBS- | 09/18/2023 | 08/21/2025 | 567 | 282,036 | 500.78 | 6,765 | | | 492 | | 212 | | | (1,747) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502731 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/20/2027 | 391 | 198,029 | 503.5 | | 5,831 | | 4,678 | | 2,480 | | | (1,153) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308515 | | N/A | Equity/Index | UBS- | 11/06/2023 | 11/03/2025 | 561 | 274,329 | 487.99 | 7,641 | | | 1,316 | | 2,088 | | | (1,905) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2307131 | | N/A | Equity/Index | UBS- | 08/25/2023 | 07/25/2025 | 500 | 249,464 | 506.09 | 5,320 | | | 183 | | 77 | | | (1,384) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506615 | | N/A | Equity/Index | UBS- | 04/03/2025 | 12/24/2026 | 732 | 361,865 | 499.17 | | 7,841 | | 6,744 | | 4,906 | | | (1,097) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407947 | | N/A | Equity/Index | UBS- | 11/04/2024 | 08/21/2026 | 236 | 119,381 | 518.54 | 2,095 | | | 1,333 | | 729 | | | (580) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511834 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/28/2027 | 557 | 268,313 | 481.19 | | 7,450 | | 7,232 | | 7,967 | | | (218) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508948 | | N/A | Equity/Index | UBS- | 05/02/2025 | 04/16/2027 | 601 | 287,906 | 478.28 | | 8,078 | | 7,431 | | 9,146 | | | (648) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506614 | | N/A | Equity/Index | UBS- | 04/03/2025 | 03/25/2027 | 451 | 222,952 | 501.14 | | 4,895 | | 4,296 | | 3,207 | | | (598) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307397 | | N/A | Equity/Index | UBS- | 09/05/2023 | 08/06/2025 | 543 | 272,449 | 502.9 | 6,995 | | | 360 | | 127 | | | (1,811) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407412 | | N/A | Equity/Index | UBS- | 10/21/2024 | 07/10/2026 | 465 | 239,014 | 530.17999999999995 | 3,656 | | | 2,184 | | 1,138 | | | (1,057) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510169 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/10/2027 | 1,562 | 752,123 | 478.91 | | 22,342 | | 21,009 | | 23,663 | | | (1,332) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404876 | | N/A | Equity/Index | UBS- | 07/31/2024 | 07/22/2026 | 883 | 464,858 | 528.69000000000005 | 11,841 | | | 6,348 | | 2,306 | | | (2,977) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510174 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/07/2027 | 637 | 306,724 | 479.45 | | 8,950 | | 8,414 | | 9,474 | | | (536) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506450 | | N/A | Equity/Index | UBS- | 03/31/2025 | 03/08/2027 | 251 | 125,475 | 502.31 | | 3,174 | | 2,765 | | 1,769 | | | (409) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407459 | | N/A | Equity/Index | UBS- | 10/22/2024 | 09/21/2026 | 425 | 218,214 | 516.17999999999995 | 5,440 | | | 3,484 | | 1,542 | | | (1,411) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505376 | | N/A | Equity/Index | UBS- | 03/14/2025 | 03/04/2027 | 800 | 402,499 | 502.61 | | 11,165 | | 9,514 | | 5,537 | | | (1,651) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307954 | | N/A | Equity/Index | UBS- | 10/05/2023 | 09/17/2025 | 787 | 379,741 | 499.13 | 6,006 | | | 662 | | 539 | | | (1,535) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505373 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/26/2027 | 229 | 115,215 | 502 | | 3,242 | | 2,758 | | 1,601 | | | (483) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407951 | | N/A | Equity/Index | UBS- | 11/04/2024 | 09/24/2026 | 237 | 119,887 | 518.72 | 2,166 | | | 1,417 | | 790 | | | (570) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407279 | | N/A | Equity/Index | UBS- | 10/17/2024 | 09/25/2026 | 2,607 | 1,345,130 | 518.53 | 33,955 | | | 21,660 | | 9,187 | | | (8,693) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511835 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/28/2027 | 273 | 131,507 | 481.48 | | 3,619 | | 3,513 | | 3,870 | | | (106) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307675 | | N/A | Equity/Index | UBS- | 09/22/2023 | 09/02/2025 | 197 | 96,439 | 501.39 | 1,779 | | | 159 | | 90 | | | (455) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400054 | | N/A | Equity/Index | UBS- | 01/05/2024 | 12/26/2025 | 723 | 357,983 | 500.86 | 8,188 | | | 2,033 | | 1,398 | | | (2,067) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510582 | | N/A | Equity/Index | UBS- | 05/22/2025 | 05/17/2027 | 1,726 | 829,583 | 481.51 | | 22,196 | | 21,000 | | 24,205 | | | (1,196) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402932 | | N/A | Equity/Index | UBS- | 05/20/2024 | 05/15/2026 | 1,288 | 670,648 | 523.07000000000005 | 16,929 | | | 7,446 | | 2,808 | | | (4,238) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2501571 | | N/A | Equity/Index | UBS- | 01/27/2025 | 01/15/2027 | 382 | 192,738 | 497.19 | | 6,472 | | 5,082 | | 2,896 | | | (1,390) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401312 | | N/A | Equity/Index | UBS- | 03/15/2024 | 02/24/2026 | 558 | 289,269 | 509.27 | 9,999 | | | 3,366 | | 1,116 | | | (2,560) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401888 | | N/A | Equity/Index | UBS- | 04/11/2024 | 04/08/2026 | 1,180 | 611,672 | 519.62 | 15,917 | | | 6,186 | | 2,300 | | | (3,985) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509554 | | N/A | Equity/Index | UBS- | 05/09/2025 | 02/18/2027 | 4,517 | 2,163,217 | 508.41 | | 20,930 | | 19,312 | | 22,254 | | | (1,617) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400052 | | N/A | Equity/Index | UBS- | 01/05/2024 | 12/02/2025 | 454 | 224,792 | 493.45 | 6,329 | | | 1,407 | | 1,271 | | | (1,653) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400055 | | N/A | Equity/Index | UBS- | 01/05/2024 | 01/02/2026 | 478 | 236,675 | 496.36 | 6,227 | | | 1,591 | | 1,295 | | | (1,557) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407457 | | N/A | Equity/Index | UBS- | 10/22/2024 | 01/23/2026 | 317 | 162,762 | 500.99 | 5,627 | | | 2,536 | | 800 | | | (2,228) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511461 | | N/A | Equity/Index | UBS- | 06/03/2025 | 05/21/2027 | 447 | 215,143 | 480.14 | | 6,096 | | 5,866 | | 6,571 | | | (230) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511692 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/28/2027 | 434 | 209,048 | 481.48 | | 5,760 | | 5,583 | | 6,151 | | | (176) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508428 | | N/A | Equity/Index | UBS- | 04/25/2025 | 04/09/2027 | 1,001 | 479,136 | 477.33 | | 13,660 | | 12,431 | | 15,628 | | | (1,230) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505760 | | N/A | Equity/Index | UBS- | 03/20/2025 | 03/04/2027 | 2,803 | 1,414,585 | 502.31 | | 41,303 | | 35,394 | | 19,738 | | | (5,909) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2307492 | | N/A | Equity/Index | UBS- | 09/11/2023 | 09/08/2025 | 2,110 | 1,057,141 | 499.83 | 29,498 | | | 2,804 | | 1,255 | | | (7,354) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308451 | | N/A | Equity/Index | UBS- | 11/02/2023 | 10/30/2025 | 471 | 229,024 | 479.14 | 7,578 | | | 1,266 | | 3,717 | | | (1,894) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2408417 | | N/A | Equity/Index | UBS- | 11/11/2024 | 10/01/2026 | 197 | 100,822 | 518.49 | 2,204 | | | 1,464 | | 698 | | | (580) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401313 | | N/A | Equity/Index | UBS- | 03/15/2024 | 01/30/2026 | 454 | 235,355 | 502.52 | 9,642 | | | 3,011 | | 1,023 | | | (2,559) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306299 | | N/A | Equity/Index | UBS- | 07/17/2023 | 07/14/2025 | 667 | 338,600 | 507.82 | 9,130 | | | 163 | | 58 | | | (2,276) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407260 | | N/A | Equity/Index | UBS- | 10/16/2024 | 09/30/2026 | 1,354 | 699,565 | 519.11 | 17,803 | | | 11,386 | | 4,782 | | | (4,519) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401543 | | N/A | Equity/Index | UBS- | 03/22/2024 | 03/13/2026 | 533 | 277,450 | 518.419999999996 | 7,963 | | | 2,832 | | 959 | | | (2,010) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505249 | | N/A | Equity/Index | UBS- | 03/13/2025 | 02/25/2027 | 533 | 267,324 | 503.75 | | 6,821 | | 5,778 | | 3,531 | | | (1,043) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402787 | | N/A | Equity/Index | UBS- | 05/14/2024 | 05/08/2026 | 465 | 242,380 | 521.44000000000005 | 6,502 | | | 2,801 | | 1,014 | | | (1,630) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309277 | | N/A | Equity/Index | UBS- | 12/20/2023 | 12/15/2025 | 361 | 180,553 | 501.41 | 4,740 | | | 1,093 | | 637 | | | (1,185) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407957 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/02/2026 | 779 | 394,058 | 517.49 | 7,452 | | | 4,904 | | 2,721 | | | (1,938) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403507 | | N/A | Equity/Index | UBS- | 06/11/2024 | 06/05/2026 | 702 | 367,090 | 524.62 | 9,451 | | | 4,432 | | 1,641 | | | (2,366) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308131 | | N/A | Equity/Index | UBS- | 10/13/2023 | 10/10/2025 | 1,128 | 547,532 | 485.38 | 14,774 | | | 2,061 | | 4,705 | | | (3,693) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306976 | | N/A | Equity/Index | UBS- | 08/18/2023 | 08/14/2025 | 413 | 205,698 | 502 | 4,941 | | | 301 | | 120 | | | (1,237) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510171 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/07/2027 | 2,431 | 1,170,558 | 479.12 | | 34,501 | | 32,435 | | 36,531 | | | (2,066) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402833 | | N/A | Equity/Index | UBS- | 05/15/2024 | 05/08/2026 | 622 | 325,665 | 521.34 | 9,331 | | | 4,025 | | 1,354 | | | (2,342) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511951 | | N/A | Equity/Index | UBS- | 06/10/2025 | 05/28/2027 | 403 | 194,267 | 481.19 | | 5,451 | | 5,299 | | 5,766 | | | (152) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510539 | | N/A | Equity/Index | UBS- | 05/21/2025 | 05/14/2027 | 595 | 285,967 | 480.85 | | 7,784 | | 7,353 | | 8,508 | | | (431) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401216 | | N/A | Equity/Index | UBS- | 03/08/2024 | 03/06/2026 | 1,235 | 636,027 | 510.32 | 19,709 | | | 6,751 | | 2,507 | | | (4,927) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309266 | | N/A | Equity/Index | UBS- | 12/19/2023 | 12/12/2025 | 305 | 153,357 | 500.98 | 4,398 | | | 999 | | 538 | | | (1,102) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306966 | | N/A | Equity/Index | UBS- | 08/17/2023 | 08/11/2025 | 1,219 | 607,347 | 501.5 | 14,845 | | | 844 | | 335 | | | (3,727) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509550 | | N/A | Equity/Index | UBS- | 05/09/2025 | 01/22/2027 | 404 | 193,478 | 505.37 | | 1,983 | | 1,824 | | 2,130 | | | (160) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2500327 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/24/2026 | 1,670 | 836,896 | 500.45 | | 23,171 | | 17,532 | | 10,977 | | | (5,639) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401174 | | N/A | Equity/Index | UBS- | 03/06/2024 | 03/04/2026 | 1,575 | 803,757 | 511.55 | 21,101 | | | 7,150 | | 3,034 | | | (5,261) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400460 | | N/A | Equity/Index | UBS- | 01/29/2024 | 01/26/2026 | 280 | 141,161 | 502.4 | 4,048 | | | 1,165 | | 616 | | | (1,009) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2409666 | | N/A | Equity/Index | UBS- | 12/05/2024 | 01/20/2026 | 227 | 116,642 | 497.9 | 4,412 | | | 2,185 | | 662 | | | (1,948) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2500322 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/11/2026 | 341 | 170,887 | 510.21 | | 3,494 | | 2,628 | | 1,626 | | | (866) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306167 | | N/A | Equity/Index | UBS- | 07/13/2023 | 07/10/2025 | 2,716 | 1,378,402 | 504.78 | 40,353 | | | 502 | | 167 | | | (10,088) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506452 | | N/A | Equity/Index | UBS- | 03/31/2025 | 03/15/2027 | 1,464 | 731,856 | 503.12 | | 18,163 | | 15,845 | | 10,170 | | | (2,318) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2507841 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/19/2027 | 3,669 | 1,754,824 | 504.6 | | 20,346 | | 18,273 | | 21,536 | | | (2,073) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307030 | | N/A | Equity/Index | UBS- | 08/21/2023 | 08/07/2025 | 143 | 71,429 | 503.09 | 1,720 | | | 89 | | 33 | | | (435) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407955 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/09/2026 | 305 | 154,285 | 518.65 | 2,833 | | | 1,874 | | 1,053 | | | (729) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306578 | | N/A | Equity/Index | UBS- | 07/27/2023 | 07/24/2025 | 662 | 334,911 | 505.92 | 9,046 | | | 287 | | 98 | | | (2,261) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307676 | | N/A | Equity/Index | UBS- | 09/22/2023 | 09/19/2025 | 338 | 165,464 | 491.77 | 4,161 | | | 460 | | 566 | | | (1,040) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2506453 | | N/A | Equity/Index | UBS- | 03/31/2025 | 02/26/2027 | 415 | 207,459 | 503.75 | | 4,990 | | 4,337 | | 2,769 | | | (652) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307319 | | N/A | Equity/Index | UBS- | 08/31/2023 | 08/29/2025 | 770 | 386,699 | 501.63 | 10,624 | | | 866 | | 333 | | | (2,656) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402658 | | N/A | Equity/Index | UBS- | 05/09/2024 | 05/06/2026 | 155 | 80,783 | 519.21 | 2,306 | | | 985 | | 345 | | | (577) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505756 | | N/A | Equity/Index | UBS- | 03/20/2025 | 03/10/2027 | 588 | 296,745 | 500.54 | | 9,145 | | 7,848 | | 4,383 | | | (1,297) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308908 | | N/A | Equity/Index | UBS- | 11/29/2023 | 11/26/2025 | 300 | 147,602 | 489.42 | 4,324 | | | 881 | | 1,120 | | | (1,078) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2405794 | | N/A | Equity/Index | UBS- | 08/30/2024 | 08/19/2026 | 2,006 | 1,042,063 | 519.04 | 28,872 | | | 16,718 | | 6,355 | | | (7,309) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306522 | | N/A | Equity/Index | UBS- | 07/24/2023 | 07/21/2025 | 750 | 379,442 | 504.9 | 10,566 | | | 291 | | 97 | | | (2,634) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2411179 | | N/A | Equity/Index | UBS- | 12/26/2024 | 11/20/2026 | 527 | 263,740 | 506.61 | 5,842 | | | 4,274 | | 2,664 | | | (1,526) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406569 | | N/A | Equity/Index | UBS- | 09/26/2024 | 08/21/2026 | 615 | 320,637 | 519.04 | 9,267 | | | 5,563 | | 1,985 | | | (2,420) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2408705 | | N/A | Equity/Index | UBS- | 11/19/2024 | 10/30/2026 | 1,017 | 515,838 | 510.01 | 12,868 | | | 8,821 | | 4,572 | | | (3,285) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404285 | | N/A | Equity/Index | UBS- | 07/11/2024 | 07/01/2026 | 2,804 | 1,486,631 | 525.61 | 45,650 | | | 23,174 | | 7,198 | | | (11,492) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2512451 | | N/A | Equity/Index | UBS- | 06/17/2025 | 06/11/2027 | 732 | 350,986 | 481.76 | | 8,988 | | 8,827 | | 10,368 | | | (162) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2501572 | | N/A | Equity/Index | UBS- | 01/27/2025 | 01/15/2027 | 1,600 | 807,281 | 497.26 | | 27,046 | | 21,237 | | 12,105 | | | (5,809) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407962 | | N/A | Equity/Index | UBS- | 11/04/2024 | 09/18/2026 | 376 | 190,200 | 515.36 | 3,795 | | | 2,471 | | 1,340 | | | (1,007) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2409922 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/13/2026 | 487 | 250,320 | 507.51 | 8,152 | | | 5,790 | | 2,452 | | | (2,096) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404243 | | N/A | Equity/Index | UBS- | 07/10/2024 | 06/26/2026 | 1,024 | 544,724 | 524.15 | 18,124 | | | 9,125 | | 2,626 | | | (4,588) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402469 | | N/A | Equity/Index | UBS- | 05/02/2024 | 04/29/2026 | 2,525 | 1,302,322 | 518.559999999995 | 32,447 | | | 13,553 | | 5,428 | | | (8,123) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502734 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/27/2027 | 223 | 112,943 | 505.25 | | 3,175 | | 2,553 | | 1,360 | | | (622) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406533 | | N/A | Equity/Index | UBS- | 09/25/2024 | 09/17/2026 | 1,281 | 664,232 | 514.85 | 20,339 | | | 12,497 | | 4,766 | | | (5,106) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403508 | | N/A | Equity/Index | UBS- | 06/11/2024 | 06/10/2026 | 712 | 372,319 | 523.84 | 9,824 | | | 4,642 | | 1,703 | | | (2,442) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2409266 | | N/A | Equity/Index | UBS- | 11/27/2024 | 11/06/2026 | 670 | 341,419 | 513.04 | 8,317 | | | 5,800 | | 2,825 | | | (2,129) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505374 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/25/2027 | 711 | 357,721 | 502 | | 10,058 | | 8,556 | | 4,964 | | | (1,502) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2409110 | | N/A | Equity/Index | UBS- | 11/25/2024 | 10/28/2026 | 938 | 475,390 | 511.22 | 11,233 | | | 7,756 | | 4,085 | | | (2,900) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307559 | | N/A | Equity/Index | UBS- | 09/15/2023 | 09/12/2025 | 463 | 231,099 | 499.37 | 6,175 | | | 623 | | 310 | | | (1,544) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502196 | | N/A | Equity/Index | UBS- | 02/03/2025 | 01/14/2027 | 1,008 | 506,159 | 497.19 | | 15,777 | | 12,506 | | 7,642 | | | (3,271) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2408843 | | N/A | Equity/Index | UBS- | 11/21/2024 | 11/03/2026 | 1,172 | 591,989 | 507.05 | 15,151 | | | 10,441 | | 5,755 | | | (3,857) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400417 | | N/A | Equity/Index | UBS- | 01/26/2024 | 01/09/2026 | 613 | 307,970 | 497.18 | 9,693 | | | 2,621 | | 1,656 | | | (2,471) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403733 | | N/A | Equity/Index | UBS- | 06/20/2024 | 06/11/2026 | 592 | 311,430 | 522.919999999996 | 9,177 | | | 4,397 | | 1,450 | | | (2,307) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400545 | | N/A | Equity/Index | UBS- | 02/02/2024 | 01/30/2026 | 1,455 | 734,598 | 504.62 | 20,153 | | | 5,929 | | 2,944 | | | (5,038) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2405796 | | N/A | Equity/Index | UBS- | 08/30/2024 | 08/26/2026 | 1,060 | 550,642 | 519.51 | 15,125 | | | 8,820 | | 3,389 | | | (3,792) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306454 | | N/A | Equity/Index | UBS- | 07/21/2023 | 07/18/2025 | 277 | 139,856 | 506.98 | 3,560 | | | 84 | | 30 | | | (890) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400800 | | N/A | Equity/Index | UBS- | 02/15/2024 | 02/13/2026 | 671 | 338,004 | 503.69 | 9,214 | | | 2,889 | | 1,532 | | | (2,303) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2507171 | | N/A | Equity/Index | UBS- | 04/10/2025 | 04/06/2027 | 516 | 246,302 | 486.19 | | 5,144 | | 4,570 | | 5,979 | | | (575) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2511203 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/21/2027 | 239 | 115,078 | 479.7 | | 3,332 | | 3,197 | | 3,562 | | | (135) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2410653 | | N/A | Equity/Index | UBS- | 12/18/2024 | 12/02/2026 | 960 | 481,266 | 508.54 | 10,359 | | | 7,540 | | 4,831 | | | (2,630) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403074 | | N/A | Equity/Index | UBS- | 05/24/2024 | 05/15/2026 | 1,363 | 711,298 | 522.91 | 18,518 | | | 8,224 | | 2,971 | | | (4,681) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406573 | | N/A | Equity/Index | UBS- | 09/26/2024 | 07/29/2026 | 292 | 152,237 | 524.549999999995 | 3,689 | | | 2,164 | | 818 | | | (997) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404704 | | N/A | Equity/Index | UBS- | 07/25/2024 | 07/17/2026 | 635 | 331,354 | 531.76 | 6,771 | | | 3,578 | | 1,575 | | | (1,700) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506451 | | N/A | Equity/Index | UBS- | 03/31/2025 | 03/03/2027 | 1,409 | 704,362 | 502.5 | | 17,667 | | 15,373 | | 9,812 | | | (2,293) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307856 | | N/A | Equity/Index | UBS- | 09/29/2023 | 09/26/2025 | 629 | 304,753 | 485.22 | 8,040 | | | 966 | | 2,446 | | | (2,010) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306241 | | N/A | Equity/Index | UBS- | 07/14/2023 | 07/11/2025 | 1,010 | 512,898 | 507.51 | 14,028 | | | 194 | | 69 | | | (3,507) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401545 | | N/A | Equity/Index | UBS- | 03/22/2024 | 03/19/2026 | 690 | 359,176 | 519.190000000005 | 10,129 | | | 3,657 | | 1,263 | | | (2,536) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509555 | | N/A | Equity/Index | UBS- | 05/09/2025 | 11/13/2026 | 377 | 180,547 | 507.16 | | 1,532 | | 1,393 | | 1,622 | | | (139) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2408706 | | N/A | Equity/Index | UBS- | 11/19/2024 | 10/30/2026 | 292 | 148,107 | 507.24 | 4,010 | | | 2,749 | | 1,419 | | | (1,024) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404244 | | N/A | Equity/Index | UBS- | 07/10/2024 | 07/02/2026 | 2,254 | 1,199,032 | 530.059999999995 | 34,127 | | | 17,324 | | 5,598 | | | (8,567) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401343 | | N/A | Equity/Index | UBS- | 03/18/2024 | 03/13/2026 | 1,752 | 909,508 | 518.29 | 25,182 | | | 8,882 | | 3,139 | | | (6,304) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403534 | | N/A | Equity/Index | UBS- | 06/12/2024 | 05/29/2026 | 328 | 172,746 | 522.25 | 5,230 | | | 2,428 | | 766 | | | (1,324) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2504088 | | N/A | Equity/Index | UBS- | 02/26/2025 | 02/04/2027 | 3,564 | 1,800,977 | 504.48 | | 50,018 | | 41,245 | | 22,584 | | | (8,773) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406531 | | N/A | Equity/Index | UBS- | 09/25/2024 | 09/10/2026 | 991 | 513,859 | 512.950000000005 | 16,524 | | | 10,090 | | 3,773 | | | (4,189) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309306 | | N/A | Equity/Index | UBS- | 12/21/2023 | 12/18/2025 | 348 | 173,856 | 501.28 | 4,527 | | | 1,064 | | 629 | | | (1,133) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506531 | | N/A | Equity/Index | UBS- | 04/02/2025 | 12/31/2026 | 199 | 99,784 | 499.14 | | 2,787 | | 2,398 | | 1,413 | | | (389) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403536 | | N/A | Equity/Index | UBS- | 06/12/2024 | 05/12/2026 | 497 | 261,753 | 521.440000000005 | 8,035 | | | 3,626 | | 1,119 | | | (2,084) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2410654 | | N/A | Equity/Index | UBS- | 12/18/2024 | 11/27/2026 | 972 | 487,282 | 508.54 | 10,447 | | | 7,584 | | 4,848 | | | (2,671) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306565 | | N/A | Equity/Index | UBS- | 07/26/2023 | 07/25/2025 | 512 | 259,118 | 506.67 | 6,891 | | | 227 | | 79 | | | (1,713) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506530 | | N/A | Equity/Index | UBS- | 04/02/2025 | 01/15/2027 | 588 | 294,839 | 499.43 | | 8,236 | | 7,112 | | 4,222 | | | (1,124) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406570 | | N/A | Equity/Index | UBS- | 09/26/2024 | 09/09/2026 | 895 | 466,618 | 513.66 | 15,824 | | | 9,668 | | 3,335 | | | (4,023) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505757 | | N/A | Equity/Index | UBS- | 03/20/2025 | 03/11/2027 | 598 | 301,792 | 501.1 | | 9,160 | | 7,862 | | 4,394 | | | (1,298) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309357 | | N/A | Equity/Index | UBS- | 12/22/2023 | 11/21/2025 | 235 | 117,447 | 491.15 | 4,060 | | | 835 | | 743 | | | (1,057) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406532 | | N/A | Equity/Index | UBS- | 09/25/2024 | 09/16/2026 | 657 | 340,672 | 513.929999999995 | 10,693 | | | 6,565 | | 2,483 | | | (2,688) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506162 | | N/A | Equity/Index | UBS- | 03/26/2025 | 03/12/2027 | 1,511 | 763,861 | 503.12 | | 22,337 | | 19,338 | | 10,550 | | | (2,999) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510538 | | N/A | Equity/Index | UBS- | 05/21/2025 | 05/14/2027 | 1,000 | 480,617 | 480.6 | | 13,191 | | 12,460 | | 14,412 | | | (731) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407948 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/14/2026 | 1,155 | 584,258 | 519.929999999995 | 10,362 | | | 6,879 | | 3,918 | | | (2,649) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309096 | | N/A | Equity/Index | UBS- | 12/08/2023 | 11/13/2025 | 197 | 97,378 | 487.55 | 3,184 | | | 612 | | 810 | | | (821) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509120 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/28/2027 | 1,278 | 612,529 | 478.79 | | 17,105 | | 15,778 | | 19,262 | | | (1,327) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502594 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/14/2027 | 820 | 414,522 | 497.26 | | 14,175 | | 11,332 | | 6,207 | | | (2,843) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402168 | | N/A | Equity/Index | UBS- | 04/25/2024 | 04/16/2026 | 515 | 265,072 | 515 | 7,048 | | | 2,841 | | 1,129 | | | (1,779) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502595 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/14/2027 | 587 | 296,737 | 499.43 | | 9,549 | | 7,634 | | 4,158 | | | (1,915) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2405076 | | N/A | Equity/Index | UBS- | 08/07/2024 | 08/05/2026 | 3,381 | 1,743,230 | 516.14 | 47,172 | | | 25,954 | | 10,686 | | | (11,744) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508132 | | N/A | Equity/Index | UBS- | 04/22/2025 | 04/14/2027 | 283 | 135,271 | 478.01 | | 3,722 | | 3,366 | | 4,329 | | | (356) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400629 | | N/A | Equity/Index | UBS- | 02/07/2024 | 02/02/2026 | 619 | 311,816 | 504.88 | 8,222 | | | 2,453 | | 1,264 | | | (2,056) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404173 | | N/A | Equity/Index | UBS- | 07/08/2024 | 06/25/2026 | 2,178 | 1,156,249 | 524.59 | 37,041 | | | 18,572 | | 5,545 | | | (9,364) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307323 | | N/A | Equity/Index | UBS- | 08/31/2023 | 08/28/2025 | 1,183 | 594,110 | 500.18 | 17,017 | | | 1,365 | | 539 | | | (4,260) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2512362 | | N/A | Equity/Index | UBS- | 06/16/2025 | 06/10/2027 | 498 | 239,362 | 482.05 | | 6,290 | | 6,168 | | 6,976 | | | (122) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509544 | | N/A | Equity/Index | UBS- | 05/09/2025 | 02/01/2027 | 1,602 | 767,207 | 505.75 | | 7,898 | | 7,271 | | 8,468 | | | (627) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2411182 | | N/A | Equity/Index | UBS- | 12/26/2024 | 12/11/2026 | 1,560 | 780,709 | 510.96 | 15,384 | | | 11,376 | | 7,247 | | | (3,900) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509556 | | N/A | Equity/Index | UBS- | 05/09/2025 | 11/27/2026 | 288 | 137,925 | 509.57 | | 1,105 | | 1,007 | | 1,158 | | | (98) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308812 | | N/A | Equity/Index | UBS- | 11/24/2023 | 10/31/2025 | 455 | 223,146 | 486.25 | 6,755 | | | 1,172 | | 1,963 | | | (1,739) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307127 | | N/A | Equity/Index | UBS- | 08/25/2023 | 08/22/2025 | 326 | 162,650 | 501.17 | 4,107 | | | 295 | | 121 | | | (1,027) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2501871 | | N/A | Equity/Index | UBS- | 01/30/2025 | 01/08/2027 | 2,140 | 1,082,967 | 500.33 | | 34,545 | | 27,167 | | 14,607 | | | (7,378) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510028 | | N/A | Equity/Index | UBS- | 05/14/2025 | 05/04/2027 | 296 | 142,259 | 479.05 | | 4,081 | | 3,815 | | 4,448 | | | (267) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2405795 | | N/A | Equity/Index | UBS- | 08/30/2024 | 08/21/2026 | 771 | 400,514 | 519.39 | 11,002 | | | 6,383 | | 2,440 | | | (2,777) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307789 | | N/A | Equity/Index | UBS- | 09/27/2023 | 09/25/2025 | 595 | 287,974 | 490.26 | 6,397 | | | 757 | | 1,278 | | | (1,593) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308191 | | N/A | Equity/Index | UBS- | 10/18/2023 | 09/26/2025 | 143 | 69,312 | 483.99 | 1,883 | | | 232 | | 636 | | | (482) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401797 | | N/A | Equity/Index | UBS- | 04/05/2024 | 04/02/2026 | 1,000 | 518,336 | 521.29999999999995 | 12,903 | | | 4,908 | | 1,870 | | | (3,230) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306542 | | N/A | Equity/Index | UBS- | 07/25/2023 | 07/24/2025 | 526 | 266,507 | 505.92 | 7,359 | | | 232 | | 77 | | | (1,830) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508946 | | N/A | Equity/Index | UBS- | 05/02/2025 | 04/22/2027 | 290 | 138,923 | 477.99 | | 3,945 | | 3,631 | | 4,468 | | | (314) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401951 | | N/A | Equity/Index | UBS- | 04/15/2024 | 04/10/2026 | 942 | 485,638 | 516.64 | 12,671 | | | 4,960 | | 1,943 | | | (3,172) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406494 | | N/A | Equity/Index | UBS- | 09/24/2024 | 08/28/2026 | 773 | 400,974 | 519.47 | 10,676 | | | 6,433 | | 2,493 | | | (2,753) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402495 | | N/A | Equity/Index | UBS- | 05/03/2024 | 03/25/2026 | 400 | 207,448 | 520.32000000000005 | 5,207 | | | 2,024 | | 740 | | | (1,372) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406572 | | N/A | Equity/Index | UBS- | 09/26/2024 | 08/06/2026 | 384 | 200,203 | 515.69000000000005 | 6,311 | | | 3,732 | | 1,270 | | | (1,685) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400799 | | N/A | Equity/Index | UBS- | 02/15/2024 | 02/09/2026 | 566 | 285,112 | 503.83 | 7,721 | | | 2,391 | | 1,258 | | | (1,941) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307790 | | N/A | Equity/Index | UBS- | 09/27/2023 | 09/26/2025 | 1,327 | 642,255 | 486.64 | 15,951 | | | 1,906 | | 4,401 | | | (3,966) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2410652 | | N/A | Equity/Index | UBS- | 12/18/2024 | 11/25/2026 | 726 | 363,958 | 506.81 | 8,212 | | | 5,955 | | 3,785 | | | (2,105) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309203 | | N/A | Equity/Index | UBS- | 12/15/2023 | 11/03/2025 | 300 | 150,423 | 487.99 | 5,894 | | | 1,075 | | 1,123 | | | (1,557) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511199 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/11/2027 | 249 | 119,893 | 478.91 | | 3,536 | | 3,391 | | 3,783 | | | (145) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407410 | | N/A | Equity/Index | UBS- | 10/21/2024 | 07/14/2026 | 288 | 148,035 | 532.5 | 2,107 | | | 1,264 | | 690 | | | (605) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2410202 | | N/A | Equity/Index | UBS- | 12/11/2024 | 11/13/2026 | 490 | 250,371 | 507.52 | 7,467 | | | 5,326 | | 2,462 | | | (1,928) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309278 | | N/A | Equity/Index | UBS- | 12/20/2023 | 12/08/2025 | 97 | 48,514 | 494.31 | 1,558 | | | 348 | | 264 | | | (393) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508949 | | N/A | Equity/Index | UBS- | 05/02/2025 | 04/27/2027 | 931 | 445,991 | 478.66 | | 12,448 | | 11,465 | | 14,078 | | | (983) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509551 | | N/A | Equity/Index | UBS- | 05/09/2025 | 01/29/2027 | 610 | 292,133 | 506.06 | | 2,959 | | 2,723 | | 3,171 | | | (236) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509547 | | N/A | Equity/Index | UBS- | 05/09/2025 | 02/10/2027 | 1,015 | 486,089 | 506.47 | | 4,954 | | 4,566 | | 5,300 | | | (388) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2509884 | | N/A | Equity/Index | UBS- | 05/13/2025 | 04/30/2027 | 565 | 271,543 | 478.84 | | 7,834 | | 7,309 | | 8,524 | | | (525) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406320 | | N/A | Equity/Index | UBS- | 09/18/2024 | 09/11/2026 | 2,496 | 1,286,350 | 513.72 | 37,183 | | | 22,505 | | 9,282 | | | (9,321) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509121 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/29/2027 | 740 | 354,673 | 478.95 | | 9,859 | | 9,096 | | 11,103 | | | (764) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2405078 | | N/A | Equity/Index | UBS- | 08/07/2024 | 07/30/2026 | 779 | 401,649 | 523.73 | 8,692 | | | 4,750 | | 2,121 | | | (2,182) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2409268 | | N/A | Equity/Index | UBS- | 11/27/2024 | 10/30/2026 | 493 | 251,223 | 507.08 | 7,262 | | | 5,042 | | 2,413 | | | (1,878) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401544 | | N/A | Equity/Index | UBS- | 03/22/2024 | 03/16/2026 | 832 | 433,093 | 518.4 | 12,463 | | | 4,466 | | 1,521 | | | (3,133) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404880 | | N/A | Equity/Index | UBS- | 07/31/2024 | 06/29/2026 | 407 | 214,266 | 524.13 | 6,120 | | | 3,187 | | 1,052 | | | (1,589) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402214 | | N/A | Equity/Index | UBS- | 04/26/2024 | 04/23/2026 | 885 | 458,528 | 515.42999999999995 | 13,262 | | | 5,430 | | 1,974 | | | (3,320) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407461 | | N/A | Equity/Index | UBS- | 10/22/2024 | 06/12/2026 | 442 | 226,942 | 522.79 | 4,219 | | | 2,445 | | 1,097 | | | (1,279) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2410446 | | N/A | Equity/Index | UBS- | 12/16/2024 | 11/13/2026 | 4,819 | 2,452,370 | 508.99 | 65,726 | | | 47,217 | | 23,197 | | | (17,093) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404685 | | N/A | Equity/Index | UBS- | 07/24/2024 | 07/10/2026 | 630 | 329,700 | 532.37 | 6,832 | | | 3,574 | | 1,575 | | | (1,729) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502730 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/14/2027 | 587 | 297,297 | 499.43 | | 9,804 | | 7,848 | | 4,162 | | | (1,955) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404877 | | N/A | Equity/Index | UBS- | 07/31/2024 | 07/23/2026 | 2,202 | 1,159,249 | 528.39 | 29,787 | | | 15,988 | | 5,775 | | | (7,478) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307132 | | N/A | Equity/Index | UBS- | 08/25/2023 | 08/15/2025 | 240 | 119,743 | 498.23 | 3,283 | | | 206 | | 89 | | | (829) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404644 | | N/A | Equity/Index | UBS- | 07/23/2024 | 07/10/2026 | 691 | 365,119 | 530.17999999999995 | 9,404 | | | 4,912 | | 1,758 | | | (2,377) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400395 | | N/A | Equity/Index | UBS- | 01/25/2024 | 01/22/2026 | 2,585 | 1,296,683 | 499.49 | 37,644 | | | 10,659 | | 6,501 | | | (9,411) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509548 | | N/A | Equity/Index | UBS- | 05/09/2025 | 02/12/2027 | 209 | 100,091 | 506.66 | | 1,016 | | 937 | | 1,087 | | | (79) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309281 | | N/A | Equity/Index | UBS- | 12/20/2023 | 12/03/2025 | 106 | 53,016 | 493.45 | 1,741 | | | 379 | | 299 | | | (443) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400944 | | N/A | Equity/Index | UBS- | 02/23/2024 | 02/20/2026 | 625 | 318,293 | 504.86 | 9,775 | | | 3,159 | | 1,418 | | | (2,444) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2411180 | | N/A | Equity/Index | UBS- | 12/26/2024 | 12/11/2026 | 1,161 | 581,028 | 510.21 | 11,717 | | | 8,665 | | 5,512 | | | (2,970) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306398 | | N/A | Equity/Index | UBS- | 07/19/2023 | 07/17/2025 | 1,556 | 788,962 | 507.65 | 21,018 | | | 463 | | 163 | | | (5,233) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506616 | | N/A | Equity/Index | UBS- | 04/03/2025 | 03/25/2027 | 1,651 | 816,174 | 504.34 | | 16,213 | | 14,231 | | 10,625 | | | (1,982) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308264 | | N/A | Equity/Index | UBS- | 10/23/2023 | 09/29/2025 | 588 | 282,638 | 485.99 | 6,370 | | | 813 | | 2,139 | | | (1,635) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509552 | | N/A | Equity/Index | UBS- | 05/09/2025 | 01/22/2027 | 412 | 197,309 | 505.61 | | 2,006 | | 1,845 | | 2,153 | | | (162) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307644 | | N/A | Equity/Index | UBS- | 09/20/2023 | 09/15/2025 | 378 | 187,532 | 499.13 | 4,616 | | | 485 | | 269 | | | (1,154) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400728 | | N/A | Equity/Index | UBS- | 02/12/2024 | 02/06/2026 | 2,967 | 1,497,814 | 503.74 | 42,005 | | | 12,782 | | 6,529 | | | (10,516) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2408418 | | N/A | Equity/Index | UBS- | 11/11/2024 | 10/23/2026 | 866 | 443,207 | 510.61 | 12,425 | | | 8,382 | | 3,833 | | | (3,167) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406575 | | N/A | Equity/Index | UBS- | 09/26/2024 | 08/10/2026 | 206 | 107,400 | 517.55999999999995 | 3,218 | | | 1,911 | | 665 | | | (854) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401631 | | N/A | Equity/Index | UBS- | 03/27/2024 | 03/25/2026 | 1,751 | 915,228 | 520.32000000000005 | 26,500 | | | 9,786 | | 3,241 | | | (6,634) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402929 | | N/A | Equity/Index | UBS- | 05/20/2024 | 04/28/2026 | 528 | 274,924 | 518.11 | 7,902 | | | 3,369 | | 1,167 | | | (2,026) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308223 | | N/A | Equity/Index | UBS- | 10/19/2023 | 10/17/2025 | 1,469 | 709,387 | 486.21 | 17,249 | | | 2,570 | | 5,861 | | | (4,306) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307032 | | N/A | Equity/Index | UBS- | 08/21/2023 | 07/23/2025 | 176 | 87,912 | 504.9 | 1,984 | | | 62 | | 24 | | | (513) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2411183 | | N/A | Equity/Index | UBS- | 12/26/2024 | 12/09/2026 | 891 | 445,905 | 511.72 | 8,572 | | | 6,333 | | 4,036 | | | (2,179) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2306669 | | N/A | Equity/Index | UBS- | 08/01/2023 | 07/31/2025 | 625 | 315,796 | 505.5 | 8,486 | | | 350 | | 119 | | | (2,110) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511693 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/28/2027 | 3,079 | 1,483,085 | 481.5 | | 40,832 | | 39,580 | | 43,614 | | | (1,251) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511590 | | N/A | Equity/Index | UBS- | 06/05/2025 | 05/21/2027 | 400 | 192,781 | 479.7 | | 5,646 | | 5,448 | | 5,970 | | | (198) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2512532 | | N/A | Equity/Index | UBS- | 06/18/2025 | 06/11/2027 | 779 | 373,280 | 481.81 | | 9,453 | | 9,309 | | 11,000 | | | (144) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403505 | | N/A | Equity/Index | UBS- | 06/11/2024 | 06/04/2026 | 1,155 | 603,973 | 522.89 | 16,308 | | | 7,634 | | 2,733 | | | (4,088) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2408142 | | N/A | Equity/Index | UBS- | 11/06/2024 | 10/21/2026 | 2,437 | 1,242,990 | 514.01 | 30,046 | | | 20,101 | | 9,747 | | | (7,627) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508431 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/25/2027 | 462 | 221,140 | 504.76 | | 2,572 | | 2,335 | | 2,731 | | | (236) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307093 | | N/A | Equity/Index | UBS- | 08/23/2023 | 08/22/2025 | 685 | 343,304 | 499.94 | 9,600 | | | 686 | | 273 | | | (2,387) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307897 | | N/A | Equity/Index | UBS- | 10/02/2023 | 09/19/2025 | 386 | 187,429 | 493.7 | 3,899 | | | 436 | | 503 | | | (986) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2512645 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/11/2027 | 955 | 457,149 | 479.7 | | 12,152 | | 12,016 | | 14,392 | | | (135) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309210 | | N/A | Equity/Index | UBS- | 12/15/2023 | 12/12/2025 | 1,050 | 526,481 | 496.53 | 16,524 | | | 3,743 | | 2,484 | | | (4,131) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308091 | | N/A | Equity/Index | UBS- | 10/11/2023 | 10/10/2025 | 530 | 257,876 | 485.38 | 7,207 | | | 1,000 | | 2,209 | | | (1,792) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2504479 | | N/A | Equity/Index | UBS- | 03/03/2025 | 02/04/2027 | 1,600 | 804,006 | 504.48 | | 20,498 | | 17,023 | | 10,076 | | | (3,475) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2501872 | | N/A | Equity/Index | UBS- | 01/30/2025 | 01/06/2027 | 330 | 167,000 | 500.61 | | 5,280 | | 4,149 | | 2,227 | | | (1,131) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511205 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/18/2027 | 657 | 316,344 | 481.51 | | 8,654 | | 8,303 | | 9,241 | | | (351) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401599 | | N/A | Equity/Index | UBS- | 03/26/2024 | 03/20/2026 | 2,349 | 1,223,219 | 520.04 | 33,777 | | | 12,257 | | 4,268 | | | (8,468) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407411 | | N/A | Equity/Index | UBS- | 10/21/2024 | 07/06/2026 | 280 | 143,923 | 532.049999999995 | 2,060 | | | 1,225 | | 661 | | | (599) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306449 | | N/A | Equity/Index | UBS- | 07/21/2023 | 07/14/2025 | 767 | 387,256 | 507.82 | 9,597 | | | 173 | | 65 | | | (2,413) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2410339 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/25/2026 | 2,250 | 1,144,005 | 506.81 | 32,519 | | | 23,483 | | 11,775 | | | (8,302) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400209 | | N/A | Equity/Index | UBS- | 01/12/2024 | 12/12/2025 | 530 | 263,375 | 500.98 | 6,273 | | | 1,480 | | 931 | | | (1,634) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509773 | | N/A | Equity/Index | UBS- | 05/12/2025 | 04/20/2027 | 412 | 197,790 | 478.28 | | 5,675 | | 5,282 | | 6,286 | | | (393) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306245 | | N/A | Equity/Index | UBS- | 07/14/2023 | 07/11/2025 | 240 | 121,877 | 504.95 | 3,585 | | | 50 | | 16 | | | (896) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406493 | | N/A | Equity/Index | UBS- | 09/24/2024 | 08/28/2026 | 740 | 383,856 | 518.64 | 10,472 | | | 6,310 | | 2,424 | | | (2,700) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401376 | | N/A | Equity/Index | UBS- | 03/20/2024 | 03/18/2026 | 796 | 413,642 | 519.13 | 11,379 | | | 4,075 | | 1,443 | | | (2,837) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508944 | | N/A | Equity/Index | UBS- | 05/02/2025 | 04/09/2027 | 236 | 113,055 | 477.33 | | 3,251 | | 2,987 | | 3,689 | | | (263) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506159 | | N/A | Equity/Index | UBS- | 03/26/2025 | 03/05/2027 | 234 | 118,295 | 502.31 | | 3,526 | | 3,048 | | 1,655 | | | (478) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510091 | | N/A | Equity/Index | UBS- | 05/15/2025 | 01/29/2027 | 446 | 214,461 | 505.33 | | 2,364 | | 2,189 | | 2,415 | | | (175) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403731 | | N/A | Equity/Index | UBS- | 06/20/2024 | 06/03/2026 | 295 | 155,189 | 522.65 | 4,588 | | | 2,172 | | 707 | | | (1,166) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2512196 | | N/A | Equity/Index | UBS- | 06/13/2025 | 06/04/2027 | 698 | 334,832 | 481.76 | | 8,605 | | 8,425 | | 9,860 | | | (180) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400500 | | N/A | Equity/Index | UBS- | 01/31/2024 | 01/29/2026 | 1,163 | 582,905 | 504.15 | 14,589 | | | 4,254 | | 2,404 | | | (3,632) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2410200 | | N/A | Equity/Index | UBS- | 12/11/2024 | 11/25/2026 | 651 | 332,636 | 507.32 | 10,044 | | | 7,213 | | 3,361 | | | (2,550) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508138 | | N/A | Equity/Index | UBS- | 04/22/2025 | 03/19/2027 | 1,156 | 552,554 | 504.6 | | 6,301 | | 5,676 | | 6,767 | | | (626) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2405296 | | N/A | Equity/Index | UBS- | 08/14/2024 | 08/12/2026 | 1,570 | 812,217 | 517.309999999995 | 22,372 | | | 12,525 | | 4,991 | | | (5,570) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2409921 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/18/2026 | 1,605 | 824,977 | 506.85 | 27,431 | | | 19,538 | | 8,299 | | | (7,003) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400602 | | N/A | Equity/Index | UBS- | 02/05/2024 | 01/30/2026 | 1,374 | 691,773 | 503.38 | 18,863 | | | 5,557 | | 2,951 | | | (4,722) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400838 | | N/A | Equity/Index | UBS- | 02/16/2024 | 02/13/2026 | 1,337 | 673,453 | 503.69 | 18,289 | | | 5,742 | | 3,054 | | | (4,578) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406576 | | N/A | Equity/Index | UBS- | 09/26/2024 | 09/18/2026 | 450 | 234,612 | 516.179999999995 | 7,461 | | | 4,595 | | 1,634 | | | (1,873) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511200 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/26/2027 | 779 | 375,086 | 479.7 | | 10,891 | | 10,454 | | 11,640 | | | (437) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407460 | | N/A | Equity/Index | UBS- | 10/22/2024 | 08/14/2026 | 512 | 262,883 | 518.64 | 5,915 | | | 3,665 | | 1,617 | | | (1,622) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400630 | | N/A | Equity/Index | UBS- | 02/07/2024 | 02/05/2026 | 782 | 393,926 | 503.47 | 10,837 | | | 3,264 | | 1,731 | | | (2,698) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400053 | | N/A | Equity/Index | UBS- | 01/05/2024 | 12/19/2025 | 331 | 163,890 | 502.81 | 3,511 | | | 846 | | 544 | | | (895) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2405441 | | N/A | Equity/Index | UBS- | 08/20/2024 | 08/13/2026 | 3,985 | 2,068,045 | 517.5 | 59,079 | | | 33,385 | | 12,722 | | | (14,811) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404705 | | N/A | Equity/Index | UBS- | 07/25/2024 | 07/17/2026 | 1,786 | 931,965 | 527.440000000005 | 21,586 | | | 11,407 | | 4,594 | | | (5,419) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2500326 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/18/2026 | 737 | 369,337 | 501.32 | | 9,935 | | 7,497 | | 4,669 | | | (2,438) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401864 | | N/A | Equity/Index | UBS- | 04/09/2024 | 04/02/2026 | 4,762 | 2,467,927 | 518.63 | 65,929 | | | 25,146 | | 9,252 | | | (16,551) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2408704 | | N/A | Equity/Index | UBS- | 11/19/2024 | 10/29/2026 | 444 | 225,204 | 510.58 | 5,519 | | | 3,781 | | 1,961 | | | (1,411) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508267 | | N/A | Equity/Index | UBS- | 04/23/2025 | 04/16/2027 | 2,006 | 959,295 | 478.28 | | 26,350 | | 23,868 | | 30,461 | | | (2,482) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506449 | | N/A | Equity/Index | UBS- | 03/31/2025 | 02/26/2027 | 336 | 167,967 | 502 | | 4,261 | | 3,704 | | 2,359 | | | (557) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402325 | | N/A | Equity/Index | UBS- | 04/30/2024 | 04/23/2026 | 1,433 | 740,535 | 515.429999999995 | 20,657 | | | 8,481 | | 3,197 | | | (5,186) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506448 | | N/A | Equity/Index | UBS- | 03/31/2025 | 03/10/2027 | 753 | 376,426 | 501.37 | | 9,808 | | 8,547 | | 5,467 | | | (1,261) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406571 | | N/A | Equity/Index | UBS- | 09/26/2024 | 07/31/2026 | 584 | 304,475 | 521.75 | 8,029 | | | 4,719 | | 1,713 | | | (2,163) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309015 | | N/A | Equity/Index | UBS- | 12/05/2023 | 11/28/2025 | 1,141 | 561,997 | 491.42 | 15,775 | | | 3,277 | | 3,654 | | | (3,955) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505762 | | N/A | Equity/Index | UBS- | 03/20/2025 | 03/04/2027 | 743 | 374,968 | 502.61 | | 10,861 | | 9,307 | | 5,189 | | | (1,554) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308903 | | N/A | Equity/Index | UBS- | 11/29/2023 | 11/21/2025 | 1,048 | 515,622 | 490.53 | 14,583 | | | 2,892 | | 3,465 | | | (3,661) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400257 | | N/A | Equity/Index | UBS- | 01/17/2024 | 01/16/2026 | 477 | 235,431 | 495.12 | 6,146 | | | 1,680 | | 1,515 | | | (1,528) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401060 | | N/A | Equity/Index | UBS- | 02/28/2024 | 02/26/2026 | 1,132 | 576,982 | 509.44 | 15,777 | | | 5,209 | | 2,245 | | | (3,928) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502198 | | N/A | Equity/Index | UBS- | 02/03/2025 | 01/14/2027 | 587 | 294,758 | 499.43 | | 8,611 | | 6,826 | | 4,156 | | | (1,785) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306589 | | N/A | Equity/Index | UBS- | 07/28/2023 | 07/25/2025 | 1,267 | 641,117 | 506.09 | 17,273 | | | 573 | | 194 | | | (4,318) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2507172 | | N/A | Equity/Index | UBS- | 04/10/2025 | 04/05/2027 | 905 | 431,984 | 486.19 | | 9,014 | | 8,005 | | 10,463 | | | (1,008) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402130 | | N/A | Equity/Index | UBS- | 04/23/2024 | 04/17/2026 | 2,721 | 1,402,474 | 512.49 | 40,897 | | | 16,427 | | 6,322 | | | (10,252) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401513 | | N/A | Equity/Index | UBS- | 03/21/2024 | 03/18/2026 | 759 | 395,163 | 519.13 | 11,178 | | | 4,020 | | 1,382 | | | (2,798) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511691 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/27/2027 | 1,272 | 612,694 | 481.18 | | 17,020 | | 16,498 | | 18,187 | | | (522) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502736 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/21/2027 | 403 | 204,107 | 505.37 | | 5,697 | | 4,572 | | 2,428 | | | (1,125) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308546 | | N/A | Equity/Index | UBS- | 11/08/2023 | 11/06/2025 | 1,748 | 851,833 | 489 | 21,901 | | | 3,856 | | 6,023 | | | (5,453) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307647 | | N/A | Equity/Index | UBS- | 09/20/2023 | 09/18/2025 | 457 | 226,725 | 497.42 | 5,884 | | | 639 | | 400 | | | (1,465) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510449 | | N/A | Equity/Index | UBS- | 05/20/2025 | 05/14/2027 | 1,189 | 572,113 | 480.6 | | 15,970 | | 15,065 | | 17,136 | | | (906) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2306738 | | N/A | Equity/Index | UBS- | 08/04/2023 | 08/01/2025 | 655 | 329,398 | 503 | 8,880 | | | 380 | | 130 | | | (2,220) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407961 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/16/2026 | 450 | 227,633 | 516.64 | 4,476 | | | 2,976 | | 1,653 | | | (1,141) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505761 | | N/A | Equity/Index | UBS- | 03/20/2025 | 03/02/2027 | 1,505 | 759,525 | 502.5 | | 22,043 | | 18,881 | | 10,515 | | | (3,162) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502596 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/20/2027 | 1,205 | 609,146 | 503.5 | | 17,499 | | 14,019 | | 7,637 | | | (3,480) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308757 | | N/A | Equity/Index | UBS- | 11/20/2023 | 11/14/2025 | 2,743 | 1,346,443 | 488.71 | 38,725 | | | 7,284 | | 10,191 | | | (9,695) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508432 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/17/2027 | 3,191 | 1,527,396 | 504.74 | | 17,602 | | 15,965 | | 18,655 | | | (1,637) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2504089 | | N/A | Equity/Index | UBS- | 02/26/2025 | 02/08/2027 | 1,332 | 673,092 | 505.52 | | 18,174 | | 15,004 | | 8,249 | | | (3,170) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407958 | | N/A | Equity/Index | UBS- | 11/04/2024 | 09/18/2026 | 212 | 107,240 | 516.33000000000004 | 2,076 | | | 1,352 | | 738 | | | (551) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403732 | | N/A | Equity/Index | UBS- | 06/20/2024 | 06/10/2026 | 3,113 | 1,637,636 | 523.84 | 47,034 | | | 22,503 | | 7,530 | | | (11,840) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502593 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/14/2027 | 1,008 | 509,559 | 497.19 | | 17,455 | | 13,954 | | 7,647 | | | (3,501) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509549 | | N/A | Equity/Index | UBS- | 05/09/2025 | 02/11/2027 | 1,163 | 556,967 | 506.62 | | 5,653 | | 5,212 | | 6,050 | | | (442) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401059 | | N/A | Equity/Index | UBS- | 02/28/2024 | 02/23/2026 | 920 | 468,925 | 509.27 | 12,868 | | | 4,212 | | 1,808 | | | (3,217) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306975 | | N/A | Equity/Index | UBS- | 08/18/2023 | 08/08/2025 | 850 | 423,349 | 501.79 | 10,193 | | | 540 | | 210 | | | (2,573) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502729 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/14/2027 | 820 | 415,305 | 497.26 | | 14,548 | | 11,647 | | 6,212 | | | (2,901) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306592 | | N/A | Equity/Index | UBS- | 07/28/2023 | 07/25/2025 | 227 | 114,865 | 505.91 | 3,111 | | | 103 | | 35 | | | (778) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307956 | | N/A | Equity/Index | UBS- | 10/05/2023 | 10/03/2025 | 1,143 | 551,517 | 482.28 | 14,972 | | | 1,944 | | 6,262 | | | (3,743) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402494 | | N/A | Equity/Index | UBS- | 05/03/2024 | 04/30/2026 | 632 | 327,767 | 516.77 | 9,305 | | | 3,900 | | 1,411 | | | (2,330) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401294 | | N/A | Equity/Index | UBS- | 03/14/2024 | 03/06/2026 | 1,275 | 660,989 | 513.84 | 20,301 | | | 7,012 | | 2,391 | | | (5,118) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511690 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/28/2027 | 557 | 268,294 | 481.19 | | 7,458 | | 7,230 | | 7,966 | | | (229) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2409201 | | N/A | Equity/Index | UBS- | 11/26/2024 | 10/28/2026 | 5,113 | 2,593,920 | 511.22 | 62,195 | | | 43,003 | | 22,195 | | | (16,082) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502728 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/14/2027 | 1,008 | 510,521 | 497.19 | | 17,914 | | 14,341 | | 7,652 | | | (3,573) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306166 | | N/A | Equity/Index | UBS- | 07/13/2023 | 07/03/2025 | 390 | 197,930 | 504.21 | 5,869 | | | 16 | | 7 | | | (1,481) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308189 | | N/A | Equity/Index | UBS- | 10/18/2023 | 10/17/2025 | 1,410 | 683,428 | 486.21 | 17,573 | | | 2,607 | | 5,631 | | | (4,369) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402492 | | N/A | Equity/Index | UBS- | 05/03/2024 | 04/08/2026 | 830 | 430,454 | 519.62 | 11,125 | | | 4,459 | | 1,618 | | | (2,872) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509775 | | N/A | Equity/Index | UBS- | 05/12/2025 | 05/03/2027 | 749 | 359,574 | 479.05 | | 10,153 | | 9,462 | | 11,228 | | | (691) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306831 | | N/A | Equity/Index | UBS- | 08/09/2023 | 08/08/2025 | 2,220 | 1,109,169 | 501.79 | 28,185 | | | 1,471 | | 556 | | | (7,007) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400323 | | N/A | Equity/Index | UBS- | 01/19/2024 | 12/19/2025 | 685 | 341,060 | 502.81 | 7,850 | | | 1,929 | | 1,133 | | | (2,041) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2500324 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/11/2026 | 446 | 223,506 | 508.45 | | 4,823 | | 3,628 | | 2,239 | | | (1,196) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308192 | | N/A | Equity/Index | UBS- | 10/18/2023 | 09/25/2025 | 116 | 56,225 | 490.26 | 1,257 | | | 153 | | 250 | | | (322) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502733 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/26/2027 | 792 | 401,123 | 504.55 | | 11,502 | | 9,247 | | 4,919 | | | (2,255) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400631 | | N/A | Equity/Index | UBS- | 02/07/2024 | 02/06/2026 | 962 | 484,600 | 503.44 | 13,350 | | | 4,034 | | 2,142 | | | (3,319) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400923 | | N/A | Equity/Index | UBS- | 02/22/2024 | 02/20/2026 | 1,533 | 779,490 | 501.88 | 25,359 | | | 8,185 | | 3,966 | | | (6,331) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2500971 | | N/A | Equity/Index | UBS- | 01/17/2025 | 12/31/2026 | 1,020 | 509,423 | 498.55 | | 14,137 | | 10,927 | | 7,176 | | | (3,210) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2306168 | | N/A | Equity/Index | UBS- | 07/13/2023 | 07/11/2025 | 1,001 | 508,019 | 504.95 | 14,809 | | | 204 | | 68 | | | (3,697) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306693 | | N/A | Equity/Index | UBS- | 08/02/2023 | 07/31/2025 | 1,075 | 542,738 | 505.5 | 14,409 | | | 595 | | 205 | | | (3,587) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502599 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/21/2027 | 403 | 203,723 | 505.37 | | 5,547 | | 4,445 | | 2,426 | | | (1,102) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307133 | | N/A | Equity/Index | UBS- | 08/25/2023 | 08/22/2025 | 1,517 | 756,873 | 498.55 | 20,641 | | | 1,483 | | 667 | | | (5,160) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401342 | | N/A | Equity/Index | UBS- | 03/18/2024 | 03/06/2026 | 736 | 382,076 | 515 | 11,552 | | | 4,001 | | 1,352 | | | (2,920) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2405297 | | N/A | Equity/Index | UBS- | 08/14/2024 | 08/07/2026 | 601 | 310,919 | 515.6 | 8,959 | | | 4,988 | | 1,950 | | | (2,246) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309099 | | N/A | Equity/Index | UBS- | 12/08/2023 | 11/18/2025 | 188 | 92,930 | 489.41 | 2,886 | | | 572 | | 675 | | | (739) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307318 | | N/A | Equity/Index | UBS- | 08/31/2023 | 08/22/2025 | 380 | 190,839 | 499.94 | 5,486 | | | 398 | | 152 | | | (1,385) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407413 | | N/A | Equity/Index | UBS- | 10/21/2024 | 06/24/2026 | 225 | 115,652 | 524.27 | 2,110 | | | 1,238 | | 575 | | | (626) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306710 | | N/A | Equity/Index | UBS- | 08/03/2023 | 08/01/2025 | 783 | 393,850 | 505.23 | 9,972 | | | 426 | | 154 | | | (2,490) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406319 | | N/A | Equity/Index | UBS- | 09/18/2024 | 09/04/2026 | 2,503 | 1,289,957 | 516.76 | 34,047 | | | 20,476 | | 8,578 | | | (8,619) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309150 | | N/A | Equity/Index | UBS- | 12/12/2023 | 12/05/2025 | 828 | 411,126 | 493.35 | 12,219 | | | 2,657 | | 2,369 | | | (3,063) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2507836 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/13/2027 | 701 | 335,277 | 477.64 | | 9,433 | | 8,506 | | 10,845 | | | (928) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2512361 | | N/A | Equity/Index | UBS- | 06/16/2025 | 06/09/2027 | 963 | 462,863 | 481.71 | | 12,292 | | 12,053 | | 13,625 | | | (238) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306852 | | N/A | Equity/Index | UBS- | 08/10/2023 | 08/08/2025 | 2,400 | 1,205,006 | 501.15 | 33,437 | | | 1,753 | | 607 | | | (8,348) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506158 | | N/A | Equity/Index | UBS- | 03/26/2025 | 03/09/2027 | 423 | 213,841 | 501.37 | | 6,562 | | 5,677 | | 3,085 | | | (885) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407960 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/16/2026 | 537 | 271,642 | 516.669999999996 | 5,336 | | | 3,548 | | 1,972 | | | (1,360) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308439 | | N/A | Equity/Index | UBS- | 11/01/2023 | 10/24/2025 | 627 | 302,477 | 480.28 | 8,653 | | | 1,380 | | 4,436 | | | (2,172) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407259 | | N/A | Equity/Index | UBS- | 10/16/2024 | 09/23/2026 | 1,447 | 747,615 | 516.14 | 20,642 | | | 13,128 | | 5,323 | | | (5,292) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2411184 | | N/A | Equity/Index | UBS- | 12/26/2024 | 12/04/2026 | 1,076 | 538,489 | 514.02 | 9,596 | | | 7,072 | | 4,527 | | | (2,457) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404684 | | N/A | Equity/Index | UBS- | 07/24/2024 | 06/23/2026 | 991 | 518,624 | 524.47 | 13,363 | | | 6,834 | | 2,530 | | | (3,465) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2512643 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/15/2027 | 310 | 148,394 | 479.7 | | 3,954 | | 3,910 | | 4,681 | | | (44) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403734 | | N/A | Equity/Index | UBS- | 06/20/2024 | 06/12/2026 | 1,574 | 828,024 | 524.179999999995 | 23,575 | | | 11,313 | | 3,816 | | | (5,918) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2507176 | | N/A | Equity/Index | UBS- | 04/10/2025 | 03/25/2027 | 964 | 460,147 | 504.7 | | 5,240 | | 4,644 | | 5,644 | | | (595) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2511201 | | N/A | Equity/Index | UBS- | 05/30/2025 | 05/25/2027 | 290 | 139,634 | 479.7 | | 4,051 | | 3,889 | | 4,331 | | | (163) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2508434 | | N/A | Equity/Index | UBS- | 04/25/2025 | 02/05/2027 | 3,570 | 1,708,808 | 504.48 | | 18,728 | | 16,878 | | 19,815 | | | (1,850) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307211 | | N/A | Equity/Index | UBS- | 08/29/2023 | 08/25/2025 | 995 | 499,125 | 498.93 | 14,517 | | | 1,101 | | 461 | | | (3,624) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400157 | | N/A | Equity/Index | UBS- | 01/10/2024 | 01/08/2026 | 1,621 | 806,061 | 496.6 | 22,426 | | | 5,892 | | 4,475 | | | (5,583) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509546 | | N/A | Equity/Index | UBS- | 05/09/2025 | 02/19/2027 | 1,110 | 531,585 | 506.99 | | 5,396 | | 4,980 | | 5,771 | | | (416) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407458 | | N/A | Equity/Index | UBS- | 10/22/2024 | 01/26/2026 | 274 | 140,684 | 502.4 | 4,652 | | | 2,114 | | 661 | | | (1,831) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2509234 | | N/A | Equity/Index | UBS- | 05/06/2025 | 04/09/2027 | 272 | 130,348 | 477.3 | | 3,762 | | 3,467 | | 4,258 | | | (295) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401760 | | N/A | Equity/Index | UBS- | 04/03/2024 | 03/26/2026 | 807 | 421,003 | 520.74 | 11,673 | | | 4,345 | | 1,497 | | | (2,934) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2500323 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/16/2026 | 576 | 288,654 | 508.9 | | 6,171 | | 4,652 | | 2,879 | | | (1,519) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308907 | | N/A | Equity/Index | UBS- | 11/29/2023 | 11/24/2025 | 455 | 223,862 | 490.43 | 6,359 | | | 1,282 | | 1,543 | | | (1,590) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2402169 | | N/A | Equity/Index | UBS- | 04/25/2024 | 04/22/2026 | 1,121 | 576,981 | 512.86 | 16,362 | | | 6,676 | | 2,636 | | | (4,096) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308579 | | N/A | Equity/Index | UBS- | 11/10/2023 | 10/23/2025 | 440 | 214,418 | 480.68 | 6,991 | | | 1,124 | | 3,008 | | | (1,785) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404643 | | N/A | Equity/Index | UBS- | 07/23/2024 | 07/15/2026 | 1,814 | 958,503 | 533.929999999995 | 22,275 | | | 11,709 | | 4,537 | | | (5,592) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309014 | | N/A | Equity/Index | UBS- | 12/05/2023 | 11/03/2025 | 300 | 147,764 | 487.99 | 4,527 | | | 812 | | 1,124 | | | (1,176) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400729 | | N/A | Equity/Index | UBS- | 02/12/2024 | 02/09/2026 | 1,392 | 702,716 | 503.83 | 19,692 | | | 6,049 | | 3,097 | | | (4,909) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401950 | | N/A | Equity/Index | UBS- | 04/15/2024 | 04/09/2026 | 1,178 | 607,305 | 518.25 | 15,126 | | | 5,908 | | 2,338 | | | (3,792) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400210 | | N/A | Equity/Index | UBS- | 01/12/2024 | 01/09/2026 | 222 | 110,319 | 496.02 | 3,103 | | | 824 | | 642 | | | (777) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400324 | | N/A | Equity/Index | UBS- | 01/19/2024 | 01/16/2026 | 290 | 144,391 | 495.12 | 4,257 | | | 1,170 | | 921 | | | (1,064) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505375 | | N/A | Equity/Index | UBS- | 03/14/2025 | 03/04/2027 | 2,896 | 1,457,046 | 502.31 | | 40,777 | | 34,748 | | 20,220 | | | (6,028) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407950 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/02/2026 | 899 | 454,760 | 519.12 | 8,175 | | | 5,379 | | 3,024 | | | (2,126) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2506613 | | N/A | Equity/Index | UBS- | 04/03/2025 | 03/29/2027 | 968 | 478,532 | 501.14 | | 10,546 | | 9,264 | | 6,925 | | | (1,282) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502197 | | N/A | Equity/Index | UBS- | 02/03/2025 | 01/14/2027 | 819 | 411,255 | 497.26 | | 12,788 | | 10,136 | | 6,196 | | | (2,651) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2513066 | | N/A | Equity/Index | UBS- | 06/26/2025 | 06/22/2027 | 334 | 161,383 | 478.69 | | 5,093 | | 5,065 | | 5,239 | | | (28) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404875 | | N/A | Equity/Index | UBS- | 07/31/2024 | 07/08/2026 | 1,000 | 526,453 | 530.88 | 12,479 | | | 6,575 | | 2,474 | | | (3,199) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510173 | | N/A | Equity/Index | UBS- | 05/16/2025 | 05/05/2027 | 2,525 | 1,215,820 | 479.29 | | 35,605 | | 33,467 | | 37,702 | | | (2,138) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505847 | | N/A | Equity/Index | UBS- | 03/21/2025 | 03/11/2027 | 311 | 156,932 | 501.55 | | 4,693 | | 4,045 | | 2,256 | | | (648) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2513068 | | N/A | Equity/Index | UBS- | 06/26/2025 | 06/17/2027 | 1,945 | 939,793 | 478.69 | | 29,580 | | 29,416 | | 30,437 | | | (164) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2306977 | | N/A | Equity/Index | UBS- | 08/18/2023 | 08/15/2025 | 1,560 | 776,969 | 499 | 20,417 | | | 1,269 | | 541 | | | (5,104) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407949 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/07/2026 | 1,368 | 692,004 | 519.559999999995 | 12,336 | | | 8,148 | | 4,608 | | | (3,185) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407963 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/16/2026 | 765 | 386,976 | 515.97 | 7,765 | | | 5,162 | | 2,856 | | | (1,979) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406574 | | N/A | Equity/Index | UBS- | 09/26/2024 | 07/21/2026 | 295 | 153,801 | 526.29 | 3,513 | | | 2,043 | | 790 | | | (960) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2411181 | | N/A | Equity/Index | UBS- | 12/26/2024 | 12/10/2026 | 3,010 | 1,506,368 | 510.41 | 30,159 | | | 22,291 | | 14,182 | | | (7,656) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2404878 | | N/A | Equity/Index | UBS- | 07/31/2024 | 07/24/2026 | 2,006 | 1,056,065 | 523.49 | 31,128 | | | 16,728 | | 5,577 | | | (7,804) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2403863 | | N/A | Equity/Index | UBS- | 06/25/2024 | 06/18/2026 | 1,687 | 884,979 | 524.66 | 23,890 | | | 11,647 | | 4,127 | | | (5,989) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407462 | | N/A | Equity/Index | UBS- | 10/22/2024 | 06/18/2026 | 895 | 459,532 | 524.47 | 8,130 | | | 4,746 | | 2,197 | | | (2,440) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308089 | | N/A | Equity/Index | UBS- | 10/11/2023 | 10/06/2025 | 1,941 | 944,408 | 483.73 | 27,655 | | | 3,705 | | 9,357 | | | (6,914) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2406492 | | N/A | Equity/Index | UBS- | 09/24/2024 | 08/28/2026 | 261 | 135,387 | 519.39 | 3,613 | | | 2,177 | | 843 | | | (932) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2402657 | | N/A | Equity/Index | UBS- | 05/09/2024 | 04/10/2026 | 260 | 135,506 | 516.14 | 4,157 | | | 1,688 | | 554 | | | (1,080) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2510950 | | N/A | Equity/Index | UBS- | 05/27/2025 | 05/19/2027 | 770 | 370,508 | 481.26 | | 10,122 | | 9,645 | | 10,890 | | | (477) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407280 | | N/A | Equity/Index | UBS- | 10/17/2024 | 09/25/2026 | 748 | 385,945 | 521.36 | 8,963 | | | 5,718 | | 2,507 | | | (2,295) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307857 | | N/A | Equity/Index | UBS- | 09/29/2023 | 09/26/2025 | 533 | 258,241 | 486.64 | 6,525 | | | 784 | | 1,766 | | | (1,631) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2505250 | | N/A | Equity/Index | UBS- | 03/13/2025 | 02/04/2027 | 3,565 | 1,788,010 | 504.48 | | 44,008 | | 37,076 | | 22,458 | | | (6,932) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2309301 | | N/A | Equity/Index | UBS- | 12/21/2023 | 12/05/2025 | 168 | 83,930 | 493.3 | 2,734 | | | 605 | | 485 | | | (697) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2410974 | | N/A | Equity/Index | UBS- | 12/23/2024 | 12/02/2026 | 1,001 | 499,309 | 508.54 | 10,033 | | | 7,355 | | 4,842 | | | (2,565) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMAIA5 INDEX 2 YR TA2404706 | | N/A | Equity/Index | UBS- | 07/25/2024 | 07/17/2026 | 1,067 | 556,779 | 526.29 | 13,327 | | | 7,043 | | 2,805 | | | (3,346) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2407954 | | N/A | Equity/Index | UBS- | 11/04/2024 | 10/09/2026 | 459 | 232,186 | 518.929999999995 | 4,228 | | | 2,797 | | 1,575 | | | (1,089) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2400679 | | N/A | Equity/Index | UBS- | 02/09/2024 | 02/06/2026 | 834 | 420,198 | 503.74 | 11,478 | | | 3,488 | | 1,833 | | | (2,870) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2308233 | | N/A | Equity/Index | UBS- | 10/20/2023 | 10/03/2025 | 371 | 178,488 | 482.52 | 4,564 | | | 604 | | 1,987 | | | (1,163) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2507657 | | N/A | Equity/Index | UBS- | 04/15/2025 | 04/08/2027 | 303 | 144,894 | 475.97 | | 4,265 | | 3,816 | | 4,929 | | | (449) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2401889 | | N/A | Equity/Index | UBS- | 04/11/2024 | 04/10/2026 | 1,540 | 798,284 | 516.940000000005 | 22,427 | | | 8,754 | | 3,164 | | | (5,599) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307670 | | N/A | Equity/Index | UBS- | 09/22/2023 | 09/05/2025 | 336 | 164,485 | 499.3 | 3,248 | | | 302 | | 190 | | | (828) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2307598 | | N/A | Equity/Index | UBS- | 09/18/2023 | 08/29/2025 | 361 | 179,568 | 501.18 | 4,277 | | | 356 | | 159 | | | (1,092) | | | | .0001 |
| UBSMAIA5 INDEX 2 YR TA2502735 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/28/2027 | 263 | 133,201 | 505.4 | | 3,731 | | 3,001 | | 1,600 | | | (729) | | | | .0001 |
| UBSMPI-EUROPEAN TA2405075 | | N/A | Equity/Index | UBS- | 08/07/2024 | 08/07/2025 | 4,750 | 1,300,000 | 275.3956 | 28,340 | | | 28,340 | | 2,363 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506886 | | N/A | Equity/Index | UBS- | 04/07/2025 | 08/26/2025 | 426 | 114,311 | 278.86 | | 484 | | 484 | | 164 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405953 | | N/A | Equity/Index | UBS- | 09/06/2024 | 09/05/2025 | 8,299 | 2,300,000 | 278.773300000001 | 49,588 | | | 49,588 | | 4,877 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510782 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/16/2026 | 1,076 | 286,845 | 269.31 | | 5,639 | | 5,639 | | 6,583 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2513178 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/09/2026 | 1,797 | 483,282 | 267.57 | | 12,571 | | 12,571 | | 13,647 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2404745 | | N/A | Equity/Index | UBS- | 07/26/2024 | 07/28/2025 | 3,632 | 1,000,000 | 276.6927 | 22,300 | | | 22,300 | | 854 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2513078 | | N/A | Equity/Index | UBS- | 06/26/2025 | 05/22/2026 | 5,211 | 1,399,063 | 266.58 | | 38,464 | | 38,464 | | 41,730 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506924 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/25/2026 | 514 | 137,925 | 278.350000000002 | | 1,518 | | 1,518 | | 1,219 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505845 | | N/A | Equity/Index | UBS- | 03/21/2025 | 02/13/2026 | 3,502 | 959,860 | 275.850000000002 | | 20,374 | | 20,374 | | 10,882 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407354 | | N/A | Equity/Index | UBS- | 10/18/2024 | 09/23/2025 | 4,768 | 1,348,896 | 282.75 | 31,796 | | | 31,796 | | 2,846 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408931 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/18/2025 | 2,692 | 761,008 | 281.81 | 19,340 | | | 19,340 | | 3,157 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511679 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/05/2026 | 373 | 99,880 | 269.279999999997 | | 2,059 | | 2,059 | | 2,378 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2501582 | | N/A | Equity/Index | UBS- | 01/27/2025 | 12/18/2025 | 610 | 167,745 | 269.52 | | 5,761 | | 5,761 | | 2,858 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509595 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/02/2026 | 372 | 99,899 | 276.540000000002 | | 1,321 | | 1,321 | | 1,200 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2501576 | | N/A | Equity/Index | UBS- | 01/27/2025 | 12/24/2025 | 1,127 | 309,916 | 265.410000000003 | | 13,343 | | 13,343 | | 7,932 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406989 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/04/2025 | 2,508 | 703,830 | 281.48 | 14,492 | | | 14,492 | | 566 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504838 | | N/A | Equity/Index | UBS- | 03/07/2025 | 03/11/2026 | 1,366 | 376,504 | 271.61 | | 11,911 | | 8,234 | | 6,615 | | | (3,677) | | | | .0001 |
| UBSMPI-EUROPEAN TA2503910 | | N/A | Equity/Index | UBS- | 02/24/2025 | 01/22/2026 | 361 | 100,061 | 275 | | 2,686 | | 2,686 | | 1,130 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503223 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/06/2026 | 438 | 120,821 | 276.68 | | 2,722 | | 2,722 | | 1,077 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407564 | | N/A | Equity/Index | UBS- | 10/25/2024 | 10/17/2025 | 3,398 | 946,899 | 283.62 | 15,794 | | | 15,794 | | 2,396 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500334 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/16/2025 | 1,021 | 276,950 | 278.910000000003 | | 3,609 | | 3,609 | | 1,652 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408609 | | N/A | Equity/Index | UBS- | 11/15/2024 | 10/31/2025 | 1,223 | 342,740 | 273.05 | 12,858 | | | 12,858 | | 3,102 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509583 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/27/2026 | 570 | 153,071 | 274.44 | | 2,341 | | 2,341 | | 2,187 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405545 | | N/A | Equity/Index | UBS- | 08/23/2024 | 08/22/2025 | 11,172 | 3,100,000 | 278.854800000001 | 69,068 | | | 69,068 | | 4,785 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504265 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/15/2026 | 1,000 | 278,351 | 274.57 | | 8,475 | | 8,475 | | 3,190 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2505368 | | N/A | Equity/Index | UBS- | 03/14/2025 | 03/06/2026 | 585 | 159,911 | 270.95 | | 4,500 | | 4,500 | | 2,947 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507283 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/20/2026 | 8,638 | 2,305,286 | 276.899999999998 | | 24,963 | | 24,963 | | 22,696 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509593 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/10/2026 | 372 | 99,899 | 275.27 | | 1,370 | | 1,370 | | 1,255 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506898 | | N/A | Equity/Index | UBS- | 04/07/2025 | 09/26/2025 | 421 | 112,969 | 274.529999999997 | | 1,001 | | 1,001 | | 632 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504268 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/22/2026 | 4,469 | 1,243,950 | 274.24 | | 39,011 | | 39,011 | | 15,081 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406619 | | N/A | Equity/Index | UBS- | 09/27/2024 | 09/15/2025 | 2,823 | 799,343 | 281.279999999997 | 21,560 | | | 21,560 | | 1,634 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407874 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/30/2025 | 1,950 | 537,606 | 277.42 | 11,483 | | | 11,483 | | 2,769 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410777 | | N/A | Equity/Index | UBS- | 12/20/2024 | 11/21/2025 | 1,381 | 375,810 | 272.83 | 8,243 | | | 8,243 | | 3,977 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504674 | | N/A | Equity/Index | UBS- | 03/05/2025 | 01/29/2026 | 2,723 | 750,739 | 275.52 | | 18,274 | | 18,274 | | 8,306 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506921 | | N/A | Equity/Index | UBS- | 04/07/2025 | 09/19/2025 | 732 | 196,422 | 271.17 | | 2,446 | | 2,446 | | 1,837 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2513181 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/08/2026 | 544 | 146,302 | 267.77 | | 3,748 | | 3,748 | | 4,069 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503904 | | N/A | Equity/Index | UBS- | 02/24/2025 | 01/20/2026 | 104 | 28,826 | 278.77 | | 620 | | 620 | | 230 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505842 | | N/A | Equity/Index | UBS- | 03/21/2025 | 03/03/2026 | 404 | 110,732 | 271.68 | | 3,084 | | 3,084 | | 1,904 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502044 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/30/2025 | 730 | 200,368 | 274.98 | | 4,448 | | 4,448 | | 2,028 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505837 | | N/A | Equity/Index | UBS- | 03/21/2025 | 02/27/2026 | 1,272 | 348,641 | 269.98 | | 10,829 | | 10,829 | | 6,871 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406995 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/19/2025 | 3,496 | 981,096 | 276.27 | 29,905 | | | 29,905 | | 2,145 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508926 | | N/A | Equity/Index | UBS- | 05/02/2025 | 01/07/2026 | 476 | 127,995 | 271.25 | | 2,186 | | 2,186 | | 1,984 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500337 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/17/2025 | 566 | 153,529 | 278.02 | | 2,153 | | 2,153 | | 1,018 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508424 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/20/2026 | 478 | 128,555 | 274 | | 2,134 | | 2,134 | | 1,876 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407350 | | N/A | Equity/Index | UBS- | 10/18/2024 | 10/10/2025 | 4,245 | 1,200,936 | 279.99 | 34,764 | | | 34,764 | | 3,941 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410727 | | N/A | Equity/Index | UBS- | 12/19/2024 | 10/23/2025 | 1,105 | 299,334 | 266.2 | 9,641 | | | 9,641 | | 6,328 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408463 | | N/A | Equity/Index | UBS- | 11/12/2024 | 10/01/2025 | 354 | 99,679 | 288.649999999998 | 1,427 | | | 1,427 | | 203 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503225 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/23/2026 | 1,130 | 311,707 | 275.2 | | 7,630 | | 7,630 | | 3,453 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408850 | | N/A | Equity/Index | UBS- | 11/21/2024 | 10/07/2025 | 374 | 105,452 | 283.160000000003 | 2,288 | | | 2,288 | | 262 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502724 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/08/2026 | 689 | 189,866 | 271.23 | | 5,898 | | 5,898 | | 2,910 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504825 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/05/2026 | 1,217 | 335,436 | 275.64 | | 7,761 | | 7,761 | | 3,770 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406618 | | N/A | Equity/Index | UBS- | 09/27/2024 | 09/05/2025 | 3,000 | 849,461 | 277.14 | 29,493 | | | 29,493 | | 2,332 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506915 | | N/A | Equity/Index | UBS- | 04/07/2025 | 03/04/2026 | 527 | 141,413 | 280.149999999998 | | 1,233 | | 1,233 | | 1,079 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509594 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/10/2026 | 1,936 | 519,906 | 275.36 | | 7,077 | | 7,077 | | 6,478 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508750 | | N/A | Equity/Index | UBS- | 04/29/2025 | 03/25/2026 | 465 | 125,401 | 273.839999999997 | | 2,234 | | 2,234 | | 1,889 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508916 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/27/2026 | 2,025 | 544,516 | 274.36 | | 8,763 | | 8,763 | | 7,846 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507281 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/24/2026 | 3,443 | 918,859 | 277.18 | | 9,860 | | 9,860 | | 8,895 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500344 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/19/2025 | 368 | 99,821 | 274.94 | | 1,786 | | 1,786 | | 948 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500347 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/18/2025 | 3,371 | 914,395 | 271.81 | | 20,616 | | 20,616 | | 12,224 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2408923 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/07/2025 | 1,743 | 492,733 | 281.88 | 12,287 | | | 12,287 | | 1,864 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408551 | | N/A | Equity/Index | UBS- | 11/14/2024 | 10/13/2025 | 1,050 | 294,491 | 286.19 | 4,426 | | | 4,426 | | 637 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409904 | | N/A | Equity/Index | UBS- | 12/06/2024 | 12/02/2025 | 1,353 | 380,672 | 283.42 | 7,931 | | | 7,931 | | 1,562 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502055 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/30/2025 | 551 | 151,236 | 272.029999999997 | | 4,142 | | 4,142 | | 2,072 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409372 | | N/A | Equity/Index | UBS- | 11/29/2024 | 10/16/2025 | 772 | 218,867 | 284.3 | 4,912 | | | 4,912 | | 639 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410765 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/05/2025 | 9,343 | 2,542,502 | 281.8 | 28,636 | | | 28,636 | | 10,533 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510792 | | N/A | Equity/Index | UBS- | 05/23/2025 | 01/14/2026 | 747 | 199,139 | 272.42 | | 2,366 | | 2,366 | | 2,764 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410722 | | N/A | Equity/Index | UBS- | 12/19/2024 | 07/08/2025 | 898 | 243,259 | 271.55 | 4,244 | | | 4,244 | | 310 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506734 | | N/A | Equity/Index | UBS- | 04/04/2025 | 01/16/2026 | 577 | 156,162 | 266.68 | | 4,563 | | 4,563 | | 3,809 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502049 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/24/2025 | 363 | 99,635 | 272.73 | | 2,686 | | 2,686 | | 1,244 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510795 | | N/A | Equity/Index | UBS- | 05/23/2025 | 01/16/2026 | 375 | 99,969 | 273.399999999998 | | 1,091 | | 1,091 | | 1,258 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407869 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/14/2025 | 2,050 | 565,175 | 282.18 | 8,231 | | | 8,231 | | 1,459 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407573 | | N/A | Equity/Index | UBS- | 10/25/2024 | 11/18/2025 | 487 | 135,709 | 272.100000000002 | 5,059 | | | 1,835 | | 1,514 | | | (2,372) | | | | .0001 |
| UBSMPI-EUROPEAN TA2501584 | | N/A | Equity/Index | UBS- | 01/27/2025 | 12/24/2025 | 2,097 | 576,658 | 271.49 | | 16,940 | | 16,940 | | 8,175 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410764 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/05/2025 | 1,266 | 344,515 | 282.05 | 3,804 | | | 3,804 | | 1,392 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408469 | | N/A | Equity/Index | UBS- | 11/12/2024 | 10/08/2025 | 515 | 145,013 | 284.410000000003 | 2,864 | | | 2,864 | | 372 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408608 | | N/A | Equity/Index | UBS- | 11/15/2024 | 10/31/2025 | 2,000 | 560,491 | 281.209999999998 | 12,381 | | | 12,381 | | 2,048 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406990 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/28/2025 | 1,634 | 458,556 | 278.77 | 11,924 | | | 11,924 | | 866 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502050 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/22/2025 | 400 | 109,791 | 272.600000000002 | | 2,978 | | 2,978 | | 1,375 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500260 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/05/2025 | 1,066 | 289,310 | 271.02 | | 6,855 | | 6,855 | | 4,030 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408462 | | N/A | Equity/Index | UBS- | 11/12/2024 | 10/01/2025 | 422 | 118,827 | 289.74 | 1,570 | | | 1,570 | | 234 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409905 | | N/A | Equity/Index | UBS- | 12/06/2024 | 12/02/2025 | 887 | 249,561 | 283.31 | 5,240 | | | 5,240 | | 1,032 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503230 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/15/2026 | 596 | 164,405 | 274.57 | | 4,161 | | 4,161 | | 1,872 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503227 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/15/2026 | 3,979 | 1,097,596 | 274.850000000002 | | 27,239 | | 27,239 | | 12,168 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506440 | | N/A | Equity/Index | UBS- | 03/31/2025 | 03/06/2026 | 653 | 179,817 | 277 | | 3,725 | | 3,725 | | 2,007 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409903 | | N/A | Equity/Index | UBS- | 12/06/2024 | 12/01/2025 | 1,506 | 423,719 | 283.51 | 8,759 | | | 8,759 | | 1,713 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506907 | | N/A | Equity/Index | UBS- | 04/07/2025 | 01/21/2026 | 1,637 | 439,266 | 280.07 | | 3,725 | | 3,725 | | 2,753 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505702 | | N/A | Equity/Index | UBS- | 03/19/2025 | 02/27/2026 | 1,272 | 349,378 | 269.98 | | 11,273 | | 11,273 | | 6,876 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506897 | | N/A | Equity/Index | UBS- | 04/07/2025 | 10/30/2025 | 377 | 101,163 | 278.45 | | 669 | | 669 | | 428 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407136 | | N/A | Equity/Index | UBS- | 10/11/2024 | 10/10/2025 | 10,051 | 2,836,118 | 283.730099999999 | 61,572 | | | 61,572 | | 6,929 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510590 | | N/A | Equity/Index | UBS- | 05/22/2025 | 04/20/2026 | 3,198 | 852,051 | 268.55 | | 16,746 | | 16,746 | | 20,862 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508937 | | N/A | Equity/Index | UBS- | 05/02/2025 | 01/14/2026 | 372 | 100,030 | 272.08 | | 1,619 | | 1,619 | | 1,454 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510179 | | N/A | Equity/Index | UBS- | 05/16/2025 | 04/10/2026 | 4,304 | 1,158,430 | 266.88 | | 32,608 | | 32,608 | | 31,867 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502605 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/15/2026 | 585 | 160,864 | 266.68 | | 6,468 | | 6,468 | | 3,827 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2503687 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/12/2026 | 408 | 112,974 | 274.12 | | 3,252 | | 3,252 | | 1,327 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408851 | | N/A | Equity/Index | UBS- | 11/21/2024 | 10/16/2025 | 1,364 | 384,588 | 282.89 | 8,637 | | | 8,637 | | 1,081 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409895 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/28/2025 | 887 | 249,561 | 284.26 | 4,868 | | | 4,868 | | 945 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504272 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/15/2026 | 362 | 100,763 | 273.51 | | 3,286 | | 3,286 | | 1,273 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407877 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/31/2025 | 8,705 | 2,400,000 | 275.6952 | 57,888 | | | 57,888 | | 15,500 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505367 | | N/A | Equity/Index | UBS- | 03/14/2025 | 03/03/2026 | 1,425 | 389,528 | 270.33 | | 11,386 | | 11,386 | | 7,499 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510592 | | N/A | Equity/Index | UBS- | 05/22/2025 | 04/17/2026 | 3,339 | 889,618 | 268.55 | | 18,360 | | 18,360 | | 21,728 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508931 | | N/A | Equity/Index | UBS- | 05/02/2025 | 01/09/2026 | 1,492 | 401,194 | 271.5 | | 6,738 | | 6,738 | | 6,109 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409450 | | N/A | Equity/Index | UBS- | 12/02/2024 | 10/28/2025 | 1,400 | 395,598 | 278.64 | 12,282 | | | 12,282 | | 1,808 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2404249 | | N/A | Equity/Index | UBS- | 07/10/2024 | 07/02/2025 | 4,296 | 1,165,645 | 273.48 | 24,061 | | | 24,061 | | 55 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509573 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/08/2026 | 462 | 124,068 | 273.33 | | 1,986 | | 1,986 | | 2,011 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410348 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/13/2025 | 616 | 172,054 | 281.63 | 3,364 | | | 3,364 | | 684 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507269 | | N/A | Equity/Index | UBS- | 04/11/2025 | 12/31/2025 | 765 | 204,161 | 274.98 | | 2,182 | | 2,182 | | 2,000 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409914 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/05/2025 | 1,587 | 446,509 | 279.36 | 11,846 | | | 11,846 | | 2,049 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408273 | | N/A | Equity/Index | UBS- | 11/08/2024 | 10/31/2025 | 3,000 | 847,454 | 276.39 | 29,848 | | | 29,848 | | 5,065 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504670 | | N/A | Equity/Index | UBS- | 03/05/2025 | 01/06/2026 | 440 | 121,309 | 276.68 | | 2,615 | | 2,615 | | 1,089 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504273 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/02/2026 | 1,668 | 464,289 | 272.88 | | 15,547 | | 15,547 | | 5,943 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2411389 | | N/A | Equity/Index | UBS- | 12/30/2024 | 12/29/2025 | 404 | 109,818 | 270.14 | 2,970 | | | 2,970 | | 1,808 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510593 | | N/A | Equity/Index | UBS- | 05/22/2025 | 04/20/2026 | 1,539 | 410,040 | 269.220000000003 | | 7,649 | | 7,649 | | 9,517 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508941 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/09/2026 | 372 | 100,030 | 274.86 | | 1,482 | | 1,482 | | 1,304 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408552 | | N/A | Equity/Index | UBS- | 11/14/2024 | 10/03/2025 | 1,451 | 406,958 | 282.660000000003 | 8,282 | | | 8,282 | | 979 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504678 | | N/A | Equity/Index | UBS- | 03/05/2025 | 01/22/2026 | 364 | 100,356 | 275 | | 2,505 | | 2,505 | | 1,134 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507289 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/30/2026 | 2,724 | 726,974 | 275.52 | | 8,221 | | 8,221 | | 7,626 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2411388 | | N/A | Equity/Index | UBS- | 12/30/2024 | 12/29/2025 | 476 | 129,389 | 269.68 | 3,609 | | | 3,609 | | 2,233 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405797 | | N/A | Equity/Index | UBS- | 08/30/2024 | 08/29/2025 | 21,582 | 6,000,000 | 279.70580000000001 | 130,982 | | | 130,982 | | 9,891 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410772 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/12/2025 | 5,245 | 1,427,317 | 279.910000000003 | 18,993 | | | 18,993 | | 7,556 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502057 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/24/2025 | 601 | 164,960 | 271.56 | | 4,812 | | 4,812 | | 2,325 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2513077 | | N/A | Equity/Index | UBS- | 06/26/2025 | 05/26/2026 | 613 | 164,580 | 266.58 | | 4,369 | | 4,369 | | 4,926 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506442 | | N/A | Equity/Index | UBS- | 03/31/2025 | 03/13/2026 | 1,712 | 471,435 | 278.82 | | 8,638 | | 8,638 | | 4,642 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409373 | | N/A | Equity/Index | UBS- | 11/29/2024 | 10/23/2025 | 1,231 | 348,996 | 281.62 | 9,483 | | | 9,483 | | 1,178 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503229 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/23/2026 | 428 | 118,063 | 274.93 | | 2,945 | | 2,945 | | 1,341 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505521 | | N/A | Equity/Index | UBS- | 03/17/2025 | 02/27/2026 | 1,270 | 348,430 | 269.98 | | 11,033 | | 11,033 | | 6,858 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503905 | | N/A | Equity/Index | UBS- | 02/24/2025 | 01/15/2026 | 361 | 100,061 | 278.55 | | 2,168 | | 2,168 | | 796 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2510784 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/16/2026 | 1,248 | 332,698 | 269.98 | | 6,220 | | 6,220 | | 7,229 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507279 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/13/2026 | 4,468 | 1,192,408 | 276.68 | | 12,845 | | 12,845 | | 11,686 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509589 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/30/2026 | 445 | 119,503 | 275.93 | | 1,642 | | 1,642 | | 1,499 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409913 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/18/2025 | 1,054 | 296,547 | 280.970000000003 | 7,171 | | | 7,171 | | 1,313 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506901 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/25/2026 | 369 | 99,016 | 283.01 | | 769 | | 769 | | 555 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510803 | | N/A | Equity/Index | UBS- | 05/23/2025 | 02/17/2026 | 3,458 | 921,850 | 275.850000000002 | | 9,082 | | 9,082 | | 9,972 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408555 | | N/A | Equity/Index | UBS- | 11/14/2024 | 07/03/2025 | 3,018 | 846,451 | 276.040000000002 | 23,987 | | | 23,987 | | 70 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502045 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/30/2025 | 777 | 213,268 | 274.75 | | 4,814 | | 4,814 | | 2,211 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503224 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/22/2026 | 748 | 206,334 | 275.2 | | 5,044 | | 5,044 | | 2,275 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505844 | | N/A | Equity/Index | UBS- | 03/21/2025 | 02/06/2026 | 2,652 | 726,884 | 274.98 | | 16,219 | | 16,219 | | 8,703 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410346 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/11/2025 | 484 | 135,185 | 282.37 | 2,492 | | | 2,492 | | 495 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506920 | | N/A | Equity/Index | UBS- | 04/07/2025 | 03/02/2026 | 370 | 99,284 | 279.19 | | 1,041 | | 1,041 | | 822 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504833 | | N/A | Equity/Index | UBS- | 03/07/2025 | 03/18/2026 | 616 | 169,785 | 275.660000000003 | | 4,155 | | 2,896 | | 2,179 | | | (1,259) | | | | .0001 |
| UBSMPI-EUROPEAN TA2500237 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/10/2025 | 446 | 121,043 | 287.720000000003 | | 809 | | 809 | | 278 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500342 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/24/2025 | 840 | 227,853 | 275.540000000002 | | 3,931 | | 3,931 | | 2,067 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500265 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/24/2025 | 476 | 129,185 | 269.68 | | 3,451 | | 3,451 | | 2,206 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504824 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/06/2026 | 364 | 100,327 | 275.75 | | 2,306 | | 2,306 | | 1,122 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405344 | | N/A | Equity/Index | UBS- | 08/16/2024 | 08/18/2025 | 3,629 | 1,000,000 | 276.973200000002 | 22,370 | | | 22,370 | | 1,779 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511681 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/27/2026 | 2,179 | 583,480 | 269.06 | | 12,693 | | 12,693 | | 13,952 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511680 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/17/2026 | 1,398 | 374,348 | 268.73 | | 8,198 | | 8,198 | | 9,064 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408465 | | N/A | Equity/Index | UBS- | 11/12/2024 | 09/22/2025 | 607 | 170,919 | 285.98 | 2,915 | | | 2,915 | | 342 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407720 | | N/A | Equity/Index | UBS- | 10/29/2024 | 09/05/2025 | 2,327 | 644,491 | 277.83 | 14,103 | | | 14,103 | | 1,596 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408276 | | N/A | Equity/Index | UBS- | 11/08/2024 | 11/10/2025 | 10,620 | 3,000,000 | 283.8972 | 66,000 | | | 66,000 | | 9,977 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500608 | | N/A | Equity/Index | UBS- | 01/13/2025 | 01/30/2026 | 495 | 134,349 | 269.94 | | 3,651 | | 2,041 | | 2,468 | | | (1,610) | | | | .0001 |
| UBSMPI-EUROPEAN TA2407561 | | N/A | Equity/Index | UBS- | 10/25/2024 | 10/27/2025 | 1,435 | 400,000 | 278.6635 | 9,688 | | | 9,688 | | 1,748 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505846 | | N/A | Equity/Index | UBS- | 03/21/2025 | 02/12/2026 | 5,941 | 1,628,363 | 275.850000000002 | | 34,502 | | 34,502 | | 18,378 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507830 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/13/2026 | 4,641 | 1,246,319 | 273.350000000002 | | 21,123 | | 21,123 | | 18,848 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408849 | | N/A | Equity/Index | UBS- | 11/21/2024 | 09/26/2025 | 380 | 107,143 | 283.149999999998 | 2,281 | | | 2,281 | | 234 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407229 | | N/A | Equity/Index | UBS- | 10/15/2024 | 09/24/2025 | 2,983 | 840,310 | 287.839999999997 | 12,603 | | | 12,603 | | 1,390 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504845 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/27/2026 | 1,268 | 349,492 | 269.98 | | 12,110 | | 12,110 | | 6,848 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509590 | | N/A | Equity/Index | UBS- | 05/09/2025 | 01/14/2026 | 744 | 199,799 | 272.42 | | 2,983 | | 2,983 | | 2,803 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510785 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/21/2026 | 375 | 99,969 | 270.89 | | 1,654 | | 1,654 | | 2,030 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410357 | | N/A | Equity/Index | UBS- | 12/13/2024 | 12/24/2025 | 836 | 233,502 | 275.540000000002 | 7,287 | | | 3,438 | | 2,161 | | | (3,536) | | | | .0001 |
| UBSMPI-EUROPEAN TA2405668 | | N/A | Equity/Index | UBS- | 08/27/2024 | 07/24/2025 | 3,092 | 858,469 | 273.74 | 26,142 | | | 26,142 | | 1,290 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2509585 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/02/2026 | 492 | 132,125 | 274.95999999999998 | | 1,971 | | 1,971 | | 1,830 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506289 | | N/A | Equity/Index | UBS- | 03/28/2025 | 03/02/2026 | 1,274 | 349,706 | 269.98 | | 11,107 | | 11,107 | | 6,923 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500267 | | N/A | Equity/Index | UBS- | 01/06/2025 | 01/29/2026 | 920 | 249,686 | 268.94 | | 7,296 | | 3,997 | | 5,011 | | | (3,299) | | | | .0001 |
| UBSMPI-EUROPEAN TA2510798 | | N/A | Equity/Index | UBS- | 05/23/2025 | 01/30/2026 | 3,175 | 846,406 | 274.48 | | 8,805 | | 8,805 | | 9,955 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502054 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/22/2025 | 552 | 151,511 | 272 | | 4,280 | | 4,280 | | 2,021 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508925 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/18/2026 | 1,300 | 349,566 | 274.2 | | 5,575 | | 5,575 | | 4,979 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507812 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/10/2026 | 498 | 133,736 | 272.13 | | 2,466 | | 2,466 | | 2,405 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503238 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/22/2026 | 402 | 110,891 | 273.85000000000002 | | 2,977 | | 2,977 | | 1,387 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507291 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/23/2026 | 1,428 | 381,101 | 275.06 | | 4,377 | | 4,377 | | 4,088 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510185 | | N/A | Equity/Index | UBS- | 05/16/2025 | 04/09/2026 | 486 | 130,808 | 268.20999999999998 | | 3,354 | | 3,354 | | 3,246 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500339 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/22/2025 | 1,308 | 354,799 | 277.57 | | 5,213 | | 5,213 | | 2,537 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504827 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/05/2026 | 668 | 184,117 | 275.39 | | 4,337 | | 4,337 | | 2,116 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410353 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/05/2025 | 357 | 99,713 | 278.99 | 2,439 | | | 2,439 | | 471 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2512200 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/01/2026 | 581 | 155,699 | 257.74 | | 7,210 | | 7,210 | | 8,126 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500241 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/25/2025 | 458 | 124,300 | 284.19 | | 1,133 | | 1,133 | | 413 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410347 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/12/2025 | 615 | 171,775 | 281.83 | 3,303 | | | 3,303 | | 664 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2501413 | | N/A | Equity/Index | UBS- | 01/24/2025 | 12/22/2025 | 469 | 128,617 | 275.07 | | 2,787 | | 2,787 | | 1,238 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504480 | | N/A | Equity/Index | UBS- | 03/03/2025 | 01/20/2026 | 1,450 | 403,474 | 280.07 | | 8,456 | | 8,456 | | 2,916 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503906 | | N/A | Equity/Index | UBS- | 02/24/2025 | 01/06/2026 | 439 | 121,681 | 276.68 | | 2,963 | | 2,963 | | 1,096 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506908 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/13/2026 | 2,311 | 620,124 | 281.37 | | 5,191 | | 5,191 | | 3,846 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506911 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/26/2026 | 369 | 99,016 | 281.05 | | 891 | | 891 | | 674 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502720 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/08/2026 | 364 | 100,306 | 269.3 | | 3,530 | | 3,530 | | 1,849 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504266 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/20/2026 | 1,420 | 395,258 | 274.58 | | 12,098 | | 12,098 | | 4,601 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507270 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/13/2026 | 1,129 | 301,304 | 277.27999999999997 | | 3,095 | | 3,095 | | 2,773 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2411385 | | N/A | Equity/Index | UBS- | 12/30/2024 | 12/11/2025 | 415 | 112,808 | 265.17 | 4,139 | | | 4,139 | | 2,919 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506447 | | N/A | Equity/Index | UBS- | 03/31/2025 | 03/25/2026 | 1,583 | 435,912 | 279.77999999999997 | | 7,606 | | 7,606 | | 4,140 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510180 | | N/A | Equity/Index | UBS- | 05/16/2025 | 04/10/2026 | 1,051 | 282,879 | 267.41000000000003 | | 7,678 | | 7,678 | | 7,477 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504260 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/22/2026 | 2,439 | 678,898 | 275.06 | | 20,189 | | 20,189 | | 7,645 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406832 | | N/A | Equity/Index | UBS- | 10/04/2024 | 09/02/2025 | 1,500 | 423,214 | 278.01 | 12,924 | | | 12,924 | | 959 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408925 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/07/2025 | 1,267 | 358,171 | 287.42 | 6,039 | | | 6,039 | | 980 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407002 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/10/2025 | 2,408 | 675,767 | 273.2 | 24,260 | | | 24,260 | | 371 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500605 | | N/A | Equity/Index | UBS- | 01/13/2025 | 02/02/2026 | 669 | 181,574 | 269.08 | | 5,238 | | 2,946 | | 3,625 | | | (2,292) | | | | .0001 |
| UBSMPI-EUROPEAN TA2504675 | | N/A | Equity/Index | UBS- | 03/05/2025 | 01/30/2026 | 1,503 | 414,381 | 275.44 | | 9,708 | | 9,708 | | 4,641 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408854 | | N/A | Equity/Index | UBS- | 11/21/2024 | 09/02/2025 | 375 | 105,734 | 280.43 | 2,625 | | | 2,625 | | 190 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2505370 | | N/A | Equity/Index | UBS- | 03/14/2025 | 03/11/2026 | 1,368 | 373,947 | 271.61 | | 10,125 | | 10,125 | | 6,586 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503237 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/15/2026 | 6,278 | 1,731,768 | 273.89 | | 45,957 | | 45,957 | | 21,045 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408556 | | N/A | Equity/Index | UBS- | 11/14/2024 | 07/24/2025 | 958 | 268,688 | 275.77 | 7,995 | | | 7,995 | | 259 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506873 | | N/A | Equity/Index | UBS- | 04/07/2025 | 07/18/2025 | 369 | 99,016 | 278.5 | | 274 | | 274 | | 35 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506439 | | N/A | Equity/Index | UBS- | 03/31/2025 | 03/06/2026 | 1,085 | 298,778 | 281.13 | | 4,524 | | 4,524 | | 2,377 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507285 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/17/2026 | 489 | 130,503 | 276.68 | | 1,424 | | 1,424 | | 1,294 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408855 | | N/A | Equity/Index | UBS- | 11/21/2024 | 11/04/2025 | 1,108 | 312,408 | 281.87 | 7,387 | | | 7,387 | | 1,137 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408612 | | N/A | Equity/Index | UBS- | 11/15/2024 | 10/22/2025 | 1,106 | 309,952 | 286.68 | 4,501 | | | 4,501 | | 715 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406996 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/11/2025 | 2,584 | 725,158 | 275.72000000000003 | 22,733 | | | 22,733 | | 1,403 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2513180 | | N/A | Equity/Index | UBS- | 06/27/2025 | 05/26/2026 | 478 | 128,552 | 267.36 | | 3,333 | | 3,333 | | 3,624 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408470 | | N/A | Equity/Index | UBS- | 11/12/2024 | 10/01/2025 | 778 | 219,069 | 284.06 | 4,375 | | | 4,375 | | 527 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510189 | | N/A | Equity/Index | UBS- | 05/16/2025 | 01/05/2026 | 2,490 | 670,188 | 272.16000000000003 | | 10,323 | | 10,323 | | 9,414 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507805 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/14/2026 | 753 | 202,215 | 271.39999999999998 | | 3,966 | | 3,966 | | 3,889 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503689 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/15/2026 | 360 | 99,683 | 273.38 | | 3,024 | | 3,024 | | 1,274 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409909 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/06/2025 | 1,911 | 537,667 | 281.89999999999998 | 11,971 | | | 11,971 | | 2,004 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507822 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/12/2026 | 1,025 | 275,259 | 272.56 | | 4,940 | | 4,940 | | 4,458 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506893 | | N/A | Equity/Index | UBS- | 04/07/2025 | 08/05/2025 | 907 | 243,380 | 274.72000000000003 | | 1,441 | | 1,441 | | 497 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504830 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/06/2026 | 2,890 | 796,556 | 274.98 | | 19,348 | | 19,348 | | 9,542 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408553 | | N/A | Equity/Index | UBS- | 11/14/2024 | 09/25/2025 | 1,131 | 317,209 | 282.24 | 6,552 | | | 6,552 | | 707 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506291 | | N/A | Equity/Index | UBS- | 03/28/2025 | 03/09/2026 | 586 | 160,854 | 270.95 | | 4,828 | | 4,828 | | 2,984 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503221 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/20/2026 | 361 | 99,581 | 278.86 | | 1,860 | | 1,860 | | 775 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408845 | | N/A | Equity/Index | UBS- | 11/21/2024 | 10/01/2025 | 356 | 100,376 | 288.64999999999998 | 1,441 | | | 1,441 | | 206 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503679 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/20/2026 | 2,071 | 573,452 | 280.07 | | 10,451 | | 10,451 | | 4,067 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500331 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/17/2025 | 747 | 202,626 | 282.17 | | 2,037 | | 2,037 | | 866 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409376 | | N/A | Equity/Index | UBS- | 11/29/2024 | 07/11/2025 | 862 | 244,382 | 275.29000000000002 | 8,968 | | | 8,968 | | 90 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510801 | | N/A | Equity/Index | UBS- | 05/23/2025 | 01/23/2026 | 3,256 | 867,999 | 274.24 | | 8,989 | | 8,989 | | 10,215 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2501585 | | N/A | Equity/Index | UBS- | 01/27/2025 | 12/24/2025 | 604 | 166,095 | 271.58 | | 4,850 | | 4,850 | | 2,333 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511676 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/24/2026 | 2,398 | 642,123 | 268.75 | | 14,215 | | 14,215 | | 15,688 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500245 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/26/2025 | 603 | 163,653 | 283.42 | | 1,585 | | 1,585 | | 583 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503401 | | N/A | Equity/Index | UBS- | 02/18/2025 | 01/02/2026 | 1,971 | 545,162 | 272.88 | | 16,548 | | 16,548 | | 6,979 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500266 | | N/A | Equity/Index | UBS- | 01/06/2025 | 01/30/2026 | 1,942 | 527,054 | 269.94 | | 14,448 | | 7,932 | | 9,672 | | | (6,517) | | | | .0001 |
| UBSMPI-EUROPEAN TA2506750 | | N/A | Equity/Index | UBS- | 04/04/2025 | 10/17/2025 | 363 | 98,244 | 267.63 | | 2,280 | | 2,280 | | 1,754 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504839 | | N/A | Equity/Index | UBS- | 03/07/2025 | 03/24/2026 | 743 | 204,789 | 271.72000000000003 | | 6,515 | | 4,572 | | 3,671 | | | (1,942) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2503228 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/22/2026 | 361 | 99,581 | 275 | | 2,469 | | 2,469 | | 1,118 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504677 | | N/A | Equity/Index | UBS- | 03/05/2025 | 01/22/2026 | 1,912 | 527,144 | 275.06 | | 13,105 | | 13,105 | | 5,925 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511677 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/06/2026 | 502 | 134,423 | 269.25 | | 2,782 | | 2,782 | | 3,214 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506923 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/20/2026 | 567 | 152,146 | 278.279999999997 | | 1,657 | | 1,657 | | 1,330 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506904 | | N/A | Equity/Index | UBS- | 04/07/2025 | 09/19/2025 | 679 | 182,200 | 273.399999999998 | | 1,763 | | 1,763 | | 1,157 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408464 | | N/A | Equity/Index | UBS- | 11/12/2024 | 10/02/2025 | 650 | 183,027 | 288.13 | 2,729 | | | 2,729 | | 384 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507277 | | N/A | Equity/Index | UBS- | 04/11/2025 | 12/31/2025 | 374 | 99,812 | 274.48 | | 1,115 | | 1,115 | | 1,037 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503695 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/13/2026 | 368 | 101,898 | 272.08 | | 3,352 | | 3,352 | | 1,460 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507264 | | N/A | Equity/Index | UBS- | 04/11/2025 | 08/12/2025 | 649 | 173,203 | 275.43 | | 827 | | 827 | | 348 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408607 | | N/A | Equity/Index | UBS- | 11/15/2024 | 10/31/2025 | 3,134 | 878,290 | 276.69 | 26,303 | | | 26,303 | | 5,090 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406707 | | N/A | Equity/Index | UBS- | 09/30/2024 | 09/30/2025 | 4,238 | 1,200,000 | 284.990299999999 | 25,656 | | | 25,656 | | 2,446 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500251 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/20/2025 | 389 | 105,574 | 280.850000000002 | | 1,218 | | 1,218 | | 423 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406496 | | N/A | Equity/Index | UBS- | 09/24/2024 | 09/11/2025 | 4,718 | 1,335,604 | 279.57 | 40,073 | | | 40,073 | | 3,000 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511678 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/17/2026 | 1,297 | 347,303 | 268.709999999998 | | 7,617 | | 7,617 | | 8,423 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502725 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/06/2026 | 470 | 129,516 | 271.25 | | 4,151 | | 4,151 | | 1,965 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408927 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/14/2025 | 2,024 | 572,169 | 271.64 | 26,650 | | | 26,650 | | 6,569 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406998 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/14/2025 | 2,718 | 762,763 | 274.75 | 24,795 | | | 24,795 | | 407 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406376 | | N/A | Equity/Index | UBS- | 09/20/2024 | 07/18/2025 | 12,000 | 3,380,970 | 275.2 | 117,185 | | | 117,185 | | 2,070 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408924 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/07/2025 | 2,535 | 716,625 | 288.13 | 11,465 | | | 11,465 | | 1,900 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507295 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/30/2026 | 1,740 | 464,367 | 275.17 | | 5,405 | | 5,405 | | 5,057 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405546 | | N/A | Equity/Index | UBS- | 08/23/2024 | 08/22/2025 | 2,883 | 800,000 | 278.854800000001 | 17,824 | | | 17,824 | | 1,235 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506884 | | N/A | Equity/Index | UBS- | 04/07/2025 | 09/29/2025 | 450 | 120,751 | 283.149999999998 | | 457 | | 457 | | 221 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508751 | | N/A | Equity/Index | UBS- | 04/29/2025 | 01/30/2026 | 608 | 163,966 | 271.779999999997 | | 3,046 | | 3,046 | | 2,587 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2411517 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/12/2025 | 514 | 139,821 | 266.339999999997 | 4,827 | | | 4,827 | | 3,242 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405667 | | N/A | Equity/Index | UBS- | 08/27/2024 | 07/16/2025 | 2,788 | 774,066 | 278.51 | 16,759 | | | 16,759 | | 273 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407876 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/08/2025 | 565 | 155,768 | 280.209999999998 | 2,606 | | | 2,606 | | 458 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410728 | | N/A | Equity/Index | UBS- | 12/19/2024 | 10/30/2025 | 639 | 173,099 | 265.44 | 5,905 | | | 5,905 | | 4,045 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502048 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/24/2025 | 756 | 207,504 | 272.81 | | 5,564 | | 5,564 | | 2,569 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500252 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/08/2025 | 1,713 | 464,904 | 281.459999999998 | | 4,890 | | 4,890 | | 1,997 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506753 | | N/A | Equity/Index | UBS- | 04/04/2025 | 04/17/2026 | 363 | 98,244 | 270.11 | | 2,437 | | 1,885 | | 2,116 | | | (552) | | | | .0001 |
| UBSMPI-EUROPEAN TA2508940 | | N/A | Equity/Index | UBS- | 05/02/2025 | 01/07/2026 | 1,494 | 401,732 | 271.93 | | 6,464 | | 6,464 | | 5,801 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509581 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/20/2026 | 548 | 147,163 | 274.07 | | 2,277 | | 2,277 | | 2,133 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508421 | | N/A | Equity/Index | UBS- | 04/25/2025 | 01/30/2026 | 608 | 163,518 | 271.779999999997 | | 2,885 | | 2,885 | | 2,570 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2508610 | | N/A | Equity/Index | UBS- | 04/28/2025 | 03/20/2026 | 1,047 | 282,013 | 273.36 | | 5,033 | | 5,033 | | 4,372 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511687 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/23/2026 | 590 | 157,987 | 269.37 | | 3,335 | | 3,335 | | 3,671 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409451 | | N/A | Equity/Index | UBS- | 12/02/2024 | 10/28/2025 | 361 | 102,008 | 283.51 | 2,297 | | | 2,297 | | 314 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506890 | | N/A | Equity/Index | UBS- | 04/07/2025 | 08/04/2025 | 2,265 | 607,780 | 275.790000000002 | | 3,060 | | 3,060 | | 875 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2501416 | | N/A | Equity/Index | UBS- | 01/24/2025 | 12/22/2025 | 365 | 100,096 | 272.410000000003 | | 2,626 | | 2,626 | | 1,277 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507296 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/27/2026 | 2,966 | 791,558 | 274.99 | | 9,263 | | 9,263 | | 8,656 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2404248 | | N/A | Equity/Index | UBS- | 07/10/2024 | 07/01/2025 | 3,579 | 971,100 | 273.74 | 19,639 | | | 19,639 | | 19 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405665 | | N/A | Equity/Index | UBS- | 08/27/2024 | 08/13/2025 | 2,328 | 646,350 | 280.49 | 12,731 | | | 12,731 | | 654 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2404247 | | N/A | Equity/Index | UBS- | 07/10/2024 | 07/01/2025 | 2,658 | 721,202 | 269.81 | 19,211 | | | 19,211 | | 1,349 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507288 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/18/2026 | 2,745 | 732,578 | 276.589999999997 | | 8,077 | | 8,077 | | 7,372 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510783 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/17/2026 | 1,346 | 358,823 | 269.790000000002 | | 6,818 | | 6,818 | | 7,936 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2411386 | | N/A | Equity/Index | UBS- | 12/30/2024 | 12/08/2025 | 834 | 226,703 | 265.160000000003 | 8,303 | | | 8,303 | | 5,832 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502056 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/29/2025 | 462 | 126,808 | 271.83 | | 3,517 | | 3,517 | | 1,765 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407871 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/17/2025 | 1,850 | 510,036 | 283.410000000003 | 6,801 | | | 6,801 | | 1,234 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407346 | | N/A | Equity/Index | UBS- | 10/18/2024 | 10/20/2025 | 3,535 | 1,000,000 | 282.906000000001 | 24,220 | | | 24,220 | | 2,882 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408847 | | N/A | Equity/Index | UBS- | 11/21/2024 | 10/21/2025 | 525 | 148,027 | 287.01 | 2,351 | | | 2,351 | | 348 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510797 | | N/A | Equity/Index | UBS- | 05/23/2025 | 03/04/2026 | 690 | 183,943 | 276.339999999997 | | 1,836 | | 1,836 | | 1,999 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506294 | | N/A | Equity/Index | UBS- | 03/28/2025 | 02/03/2026 | 2,459 | 674,982 | 274.589999999997 | | 15,681 | | 15,681 | | 8,295 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508420 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/24/2026 | 677 | 182,075 | 273.88 | | 2,877 | | 2,877 | | 2,707 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505187 | | N/A | Equity/Index | UBS- | 03/12/2025 | 02/05/2026 | 1,230 | 335,248 | 275.64 | | 6,465 | | 6,465 | | 3,715 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500253 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/24/2025 | 840 | 227,974 | 275.540000000002 | | 3,982 | | 3,982 | | 2,069 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503239 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/15/2026 | 361 | 99,581 | 273.45 | | 2,724 | | 2,724 | | 1,262 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510799 | | N/A | Equity/Index | UBS- | 05/23/2025 | 01/23/2026 | 1,592 | 424,403 | 274.100000000002 | | 4,453 | | 4,453 | | 5,072 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503907 | | N/A | Equity/Index | UBS- | 02/24/2025 | 01/12/2026 | 610 | 169,078 | 276.839999999997 | | 4,110 | | 4,110 | | 1,540 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506441 | | N/A | Equity/Index | UBS- | 03/31/2025 | 03/06/2026 | 3,616 | 995,742 | 276.58 | | 21,273 | | 21,273 | | 11,508 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503232 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/21/2026 | 697 | 192,265 | 274.529999999997 | | 4,918 | | 4,918 | | 2,246 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503690 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/02/2026 | 1,978 | 547,701 | 272.88 | | 16,904 | | 16,904 | | 7,016 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410724 | | N/A | Equity/Index | UBS- | 12/19/2024 | 10/13/2025 | 682 | 184,747 | 267.73 | 5,294 | | | 5,294 | | 3,140 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504261 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/15/2026 | 4,006 | 1,115,073 | 274.850000000002 | | 33,333 | | 33,333 | | 12,454 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506881 | | N/A | Equity/Index | UBS- | 04/07/2025 | 08/05/2025 | 673 | 180,590 | 278.55 | | 633 | | 633 | | 140 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500602 | | N/A | Equity/Index | UBS- | 01/13/2025 | 02/06/2026 | 1,059 | 287,424 | 268.779999999997 | | 8,489 | | 4,813 | | 5,961 | | | (3,676) | | | | .0001 |
| UBSMPI-EUROPEAN TA2505838 | | N/A | Equity/Index | UBS- | 03/21/2025 | 03/03/2026 | 1,427 | 391,125 | 270.33 | | 11,921 | | 11,921 | | 7,536 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509587 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/02/2026 | 372 | 99,899 | 276.01 | | 1,375 | | 1,375 | | 1,259 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2512213 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/08/2026 | 1,565 | 419,395 | 268.55 | | 9,671 | | 9,671 | | 10,635 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505185 | | N/A | Equity/Index | UBS- | 03/12/2025 | 02/06/2026 | 818 | 222,954 | 275.8 | | 4,014 | | 4,014 | | 2,445 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2513179 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/10/2026 | 1,117 | 300,404 | 267.720000000003 | | 7,742 | | 7,742 | | 8,404 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410026 | | N/A | Equity/Index | UBS- | 12/09/2024 | 11/07/2025 | 1,337 | 375,427 | 271.339999999997 | 15,892 | | | 15,892 | | 4,369 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503684 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/15/2026 | 4,001 | 1,107,862 | 274.850000000002 | | 30,500 | | 30,500 | | 12,333 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506925 | | N/A | Equity/Index | UBS- | 04/07/2025 | 09/22/2025 | 1,511 | 405,455 | 270.92 | | 5,261 | | 5,261 | | 4,000 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504823 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/06/2026 | 804 | 221,602 | 275.8 | | 5,076 | | 5,076 | | 2,467 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506733 | | N/A | Equity/Index | UBS- | 04/04/2025 | 10/27/2025 | 467 | 126,391 | 266.02 | | 3,449 | | 3,449 | | 2,787 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407352 | | N/A | Equity/Index | UBS- | 10/18/2024 | 10/10/2025 | 2,269 | 641,914 | 282.18 | 16,102 | | | 16,102 | | 1,758 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407870 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/17/2025 | 3,650 | 1,006,287 | 288.57 | 8,962 | | | 8,962 | | 1,727 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506443 | | N/A | Equity/Index | UBS- | 03/31/2025 | 03/27/2026 | 912 | 251,138 | 279.98 | | 4,334 | | 4,334 | | 2,370 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502062 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/08/2025 | 752 | 206,406 | 270.459999999998 | | 6,353 | | 6,353 | | 3,085 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504270 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/22/2026 | 1,578 | 439,238 | 274.100000000002 | | 13,899 | | 13,899 | | 5,393 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506293 | | N/A | Equity/Index | UBS- | 03/28/2025 | 03/19/2026 | 653 | 179,245 | 275.660000000003 | | 3,942 | | 3,942 | | 2,314 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500239 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/06/2025 | 526 | 142,755 | 286.83 | | 999 | | 999 | | 332 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504672 | | N/A | Equity/Index | UBS- | 03/05/2025 | 01/29/2026 | 424 | 116,898 | 276.48 | | 2,661 | | 2,661 | | 1,185 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509570 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/02/2026 | 5,579 | 1,498,220 | 270.64 | | 30,920 | | 30,920 | | 30,156 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408467 | | N/A | Equity/Index | UBS- | 11/12/2024 | 09/19/2025 | 421 | 118,545 | 284.58 | 2,226 | | | 2,226 | | 240 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503680 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/15/2026 | 723 | 200,196 | 279.37 | | 4,028 | | 4,028 | | 1,475 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407353 | | N/A | Equity/Index | UBS- | 10/18/2024 | 09/22/2025 | 2,476 | 700,475 | 281.75 | 17,661 | | | 17,661 | | 1,552 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410773 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/15/2025 | 1,547 | 420,984 | 280.01 | 5,598 | | | 5,598 | | 2,232 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502912 | | N/A | Equity/Index | UBS- | 02/11/2025 | 01/02/2026 | 250 | 69,017 | 272.74 | | 2,062 | | 2,062 | | 895 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506444 | | N/A | Equity/Index | UBS- | 03/31/2025 | 03/24/2026 | 795 | 218,920 | 279.7 | | 3,835 | | 3,835 | | 2,083 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511213 | | N/A | Equity/Index | UBS- | 05/30/2025 | 04/27/2026 | 1,806 | 483,548 | 268.94 | | 10,191 | | 10,191 | | 11,653 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407560 | | N/A | Equity/Index | UBS- | 10/25/2024 | 10/24/2025 | 8,971 | 2,500,000 | 278.6635 | 60,300 | | | 60,300 | | 10,734 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405052 | | N/A | Equity/Index | UBS- | 08/06/2024 | 07/17/2025 | 1,302 | 357,064 | 278.779999999997 | 6,126 | | | 6,126 | | 123 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504259 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/12/2026 | 602 | 167,567 | 276.839999999997 | | 4,364 | | 4,364 | | 1,536 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507806 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/22/2026 | 913 | 245,182 | 271.77 | | 4,743 | | 3,823 | | 4,650 | | | (920) | | | | .0001 |
| UBSMPI-EUROPEAN TA2405050 | | N/A | Equity/Index | UBS- | 08/06/2024 | 07/31/2025 | 3,514 | 963,689 | 276.43 | 20,123 | | | 20,123 | | 1,046 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410344 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/26/2025 | 1,563 | 436,559 | 284.24 | 7,204 | | | 7,204 | | 1,576 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504669 | | N/A | Equity/Index | UBS- | 03/05/2025 | 01/29/2026 | 364 | 100,356 | 277.82 | | 2,078 | | 2,078 | | 902 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505704 | | N/A | Equity/Index | UBS- | 03/19/2025 | 03/24/2026 | 743 | 204,078 | 271.720000000003 | | 6,034 | | 4,350 | | 3,670 | | | (1,684) | | | | .0001 |
| UBSMPI-EUROPEAN TA2504832 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/03/2026 | 1,132 | 312,007 | 274.58 | | 7,764 | | 7,764 | | 3,822 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2509574 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/20/2026 | 588 | 157,905 | 273.07 | | 2,640 | | 2,640 | | 2,505 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504264 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/26/2026 | 3,164 | 880,702 | 274.99 | | 25,480 | | 25,480 | | 10,096 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502911 | | N/A | Equity/Index | UBS- | 02/11/2025 | 01/06/2026 | 438 | 120,918 | 276.68 | | 2,780 | | 2,780 | | 1,078 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506295 | | N/A | Equity/Index | UBS- | 03/28/2025 | 02/09/2026 | 2,654 | 728,508 | 274.98 | | 16,624 | | 16,624 | | 8,811 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410774 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/12/2025 | 3,053 | 830,810 | 279.31 | 11,584 | | | 11,584 | | 4,688 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2404117 | | N/A | Equity/Index | UBS- | 07/05/2024 | 07/03/2025 | 17,299 | 4,700,000 | 273.2081 | 102,742 | | | 102,742 | | 347 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407231 | | N/A | Equity/Index | UBS- | 10/15/2024 | 09/12/2025 | 2,878 | 810,731 | 277.94 | 24,133 | | | 24,133 | | 2,262 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509118 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/02/2026 | 532 | 143,067 | 271.32 | | 2,755 | | 2,755 | | 2,721 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2404332 | | N/A | Equity/Index | UBS- | 07/12/2024 | 07/11/2025 | 9,104 | 2,500,000 | 276.21640000000002 | 54,500 | | | 54,500 | | 667 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504831 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/02/2026 | 3,788 | 1,044,067 | 274.58999999999997 | | 25,927 | | 25,927 | | 12,720 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502047 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/24/2025 | 1,860 | 510,526 | 273.17 | | 13,358 | | 13,358 | | 6,087 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508419 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/25/2026 | 466 | 125,328 | 273.83999999999997 | | 1,991 | | 1,991 | | 1,876 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504840 | | N/A | Equity/Index | UBS- | 03/07/2025 | 03/17/2026 | 373 | 102,808 | 271.31 | | 3,333 | | 2,321 | | 1,875 | | | (1,012) | | | | .0001 |
| UBSMPI-EUROPEAN TA2411520 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/29/2025 | 404 | 109,898 | 270.14 | 3,010 | | | 3,010 | | 1,809 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505372 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/02/2026 | 2,402 | 656,593 | 274.58999999999997 | | 14,335 | | 14,335 | | 7,960 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2513177 | | N/A | Equity/Index | UBS- | 06/27/2025 | 05/22/2026 | 503 | 135,276 | 266.54000000000002 | | 3,846 | | 3,846 | | 4,167 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409894 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/28/2025 | 1,918 | 539,637 | 284.27 | 10,519 | | | 10,519 | | 2,043 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408926 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/12/2025 | 966 | 273,081 | 282.27999999999997 | 6,673 | | | 6,673 | | 1,043 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406620 | | N/A | Equity/Index | UBS- | 09/27/2024 | 09/26/2025 | 13,420 | 3,800,000 | 283.15379999999999 | 91,922 | | | 91,922 | | 8,136 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506909 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/17/2026 | 1,272 | 341,323 | 281.37 | | 2,901 | | 2,901 | | 2,150 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502058 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/24/2025 | 2,091 | 573,930 | 271.48 | | 16,830 | | 16,830 | | 8,157 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509119 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/02/2026 | 2,429 | 653,213 | 271.86 | | 12,063 | | 12,063 | | 11,869 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507810 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/10/2026 | 372 | 99,899 | 271.91000000000003 | | 1,873 | | 1,873 | | 1,830 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502063 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/18/2025 | 615 | 168,803 | 269.52 | | 5,588 | | 5,588 | | 2,882 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508939 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/27/2026 | 1,005 | 270,241 | 275.32 | | 4,043 | | 4,043 | | 3,573 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406991 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/22/2025 | 3,196 | 896,906 | 277.47000000000003 | 25,306 | | | 25,306 | | 1,770 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508917 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/30/2026 | 2,860 | 769,045 | 274.49 | | 11,499 | | 11,499 | | 11,004 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507829 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/13/2026 | 441 | 118,428 | 273.33 | | 2,010 | | 2,010 | | 1,794 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410130 | | N/A | Equity/Index | UBS- | 12/10/2024 | 11/26/2025 | 937 | 262,855 | 266.08999999999997 | 14,630 | | | 14,630 | | 5,824 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410768 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/10/2025 | 2,571 | 699,644 | 280.52999999999997 | 8,826 | | | 8,826 | | 3,409 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410771 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/15/2025 | 3,866 | 1,052,051 | 280.14999999999998 | 13,839 | | | 13,839 | | 5,498 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503233 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/12/2026 | 408 | 112,546 | 274.12 | | 2,928 | | 2,928 | | 1,318 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506926 | | N/A | Equity/Index | UBS- | 04/07/2025 | 03/02/2026 | 4,444 | 1,192,484 | 278.35000000000002 | | 13,332 | | 13,332 | | 10,723 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500257 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/19/2025 | 374 | 101,503 | 272.10000000000002 | | 2,271 | | 2,271 | | 1,163 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2408929 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/14/2025 | 3,168 | 895,570 | 281.31 | 23,407 | | | 23,407 | | 3,758 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2404246 | | N/A | Equity/Index | UBS- | 07/10/2024 | 07/01/2025 | 1,034 | 280,558 | 277.61 | 4,262 | | | 4,262 | | 5 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500335 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/16/2025 | 368 | 99,821 | 278.83999999999997 | | 1,308 | | 1,308 | | 600 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500268 | | N/A | Equity/Index | UBS- | 01/06/2025 | 01/26/2026 | 551 | 149,540 | 268.44 | | 4,498 | | 2,448 | | 3,115 | | | (2,050) | | | | .0001 |
| UBSMPI-EUROPEAN TA2509596 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/09/2026 | 2,546 | 683,719 | 275.62 | | 9,089 | | 9,089 | | 8,276 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503235 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/23/2026 | 957 | 263,986 | 274.24 | | 6,908 | | 6,908 | | 3,199 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505365 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/27/2026 | 1,270 | 347,158 | 269.98 | | 10,341 | | 10,341 | | 6,839 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500248 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/02/2025 | 637 | 172,880 | 283.27999999999997 | | 1,725 | | 1,725 | | 654 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2411516 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/12/2025 | 1,149 | 312,557 | 266.18 | 10,901 | | | 10,901 | | 7,359 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509567 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/08/2026 | 448 | 120,309 | 267.32 | | 3,046 | | 3,046 | | 3,188 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406497 | | N/A | Equity/Index | UBS- | 09/24/2024 | 09/04/2025 | 964 | 272,896 | 279.66000000000003 | 8,079 | | | 8,079 | | 536 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408471 | | N/A | Equity/Index | UBS- | 11/12/2024 | 10/02/2025 | 845 | 237,935 | 283.87 | 4,825 | | | 4,825 | | 584 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510188 | | N/A | Equity/Index | UBS- | 05/16/2025 | 04/15/2026 | 913 | 245,736 | 269.91000000000003 | | 5,369 | | 5,369 | | 5,386 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500336 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/16/2025 | 2,985 | 809,691 | 278.08 | | 11,272 | | 11,272 | | 5,292 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507811 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/29/2026 | 394 | 105,807 | 272.61 | | 1,948 | | 1,577 | | 1,900 | | | (371) | | | | .0001 |
| UBSMPI-EUROPEAN TA2408856 | | N/A | Equity/Index | UBS- | 11/21/2024 | 10/21/2025 | 1,287 | 362,878 | 281.38 | 8,703 | | | 8,703 | | 1,197 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506927 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/24/2026 | 1,390 | 372,987 | 278.01 | | 4,202 | | 4,202 | | 3,391 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511682 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/01/2026 | 1,699 | 454,948 | 269.33 | | 9,772 | | 9,772 | | 10,740 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405135 | | N/A | Equity/Index | UBS- | 08/09/2024 | 08/08/2025 | 21,847 | 6,000,000 | 276.25310000000002 | 131,400 | | | 131,400 | | 9,391 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508942 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/04/2026 | 863 | 232,058 | 274.66000000000003 | | 3,448 | | 3,448 | | 3,042 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502721 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/09/2026 | 773 | 213,013 | 270.55 | | 6,926 | | 6,926 | | 3,499 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410766 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/05/2025 | 6,267 | 1,705,433 | 281.35000000000002 | 19,910 | | | 19,910 | | 7,394 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407355 | | N/A | Equity/Index | UBS- | 10/18/2024 | 09/26/2025 | 3,620 | 1,024,120 | 282.22000000000003 | 25,143 | | | 25,143 | | 2,348 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510589 | | N/A | Equity/Index | UBS- | 05/22/2025 | 04/10/2026 | 2,255 | 600,806 | 266.97000000000003 | | 13,756 | | 13,756 | | 16,445 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507294 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/16/2026 | 1,007 | 268,745 | 274.57 | | 3,144 | | 3,144 | | 2,959 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506731 | | N/A | Equity/Index | UBS- | 04/04/2025 | 10/08/2025 | 378 | 102,304 | 265.86 | | 2,742 | | 2,742 | | 2,198 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405099 | | N/A | Equity/Index | UBS- | 08/08/2024 | 08/08/2025 | 8,024 | 2,200,000 | 275.81119999999999 | 48,136 | | | 48,136 | | 3,793 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409907 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/21/2025 | 5,010 | 1,409,584 | 282.81 | 30,123 | | | 30,123 | | 5,581 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407565 | | N/A | Equity/Index | UBS- | 10/25/2024 | 10/07/2025 | 1,322 | 368,393 | 280.63 | 7,512 | | | 7,512 | | 1,058 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500610 | | N/A | Equity/Index | UBS- | 01/13/2025 | 12/19/2025 | 2,056 | 558,021 | 269.48 | | 14,887 | | 14,887 | | 9,619 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500255 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/28/2025 | 368 | 99,874 | 272.79000000000002 | | 2,159 | | 2,159 | | 1,101 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502722 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/08/2026 | 1,405 | 387,171 | 270.55 | | 12,576 | | 12,576 | | 6,336 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510780 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/22/2026 | 822 | 219,133 | 269.14 | | 4,172 | | 4,172 | | 5,144 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2411387 | | N/A | Equity/Index | UBS- | 12/30/2024 | 11/26/2025 | 729 | 198,162 | 266.8 | 6,467 | | | 6,467 | | 4,238 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2507800 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/17/2026 | 1,388 | 372,741 | 270.14 | | 8,055 | | 8,055 | | 8,002 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511675 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/23/2026 | 703 | 188,245 | 268.7 | | 4,175 | | 4,175 | | 4,608 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2404908 | | N/A | Equity/Index | UBS- | 08/01/2024 | 08/01/2025 | 3,904 | 1,080,000 | 278.20620000000002 | 23,760 | | | 23,760 | | 914 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410721 | | N/A | Equity/Index | UBS- | 12/19/2024 | 07/18/2025 | 2,405 | 651,491 | 274.05 | 9,213 | | | 9,213 | | 627 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503231 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/20/2026 | 1,689 | 465,906 | 274.58 | | 11,862 | | 11,862 | | 5,389 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505369 | | N/A | Equity/Index | UBS- | 03/14/2025 | 03/24/2026 | 743 | 203,101 | 271.72000000000003 | | 5,543 | | 3,964 | | 3,648 | | | (1,580) | | | | .0001 |
| UBSMPI-EUROPEAN TA2409900 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/28/2025 | 2,789 | 784,696 | 283.51 | 16,142 | | | 16,142 | | 3,123 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2513079 | | N/A | Equity/Index | UBS- | 06/26/2025 | 05/21/2026 | 570 | 153,035 | 266.8 | | 4,138 | | 4,138 | | 4,490 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408848 | | N/A | Equity/Index | UBS- | 11/21/2024 | 10/16/2025 | 771 | 217,388 | 284.3 | 4,426 | | | 4,426 | | 560 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500244 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/01/2025 | 758 | 205,719 | 283.77999999999997 | | 1,973 | | 1,973 | | 742 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508415 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/19/2026 | 4,422 | 1,189,273 | 272.55 | | 21,962 | | 21,962 | | 19,685 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502727 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/08/2026 | 1,503 | 414,177 | 271.5 | | 12,639 | | 12,639 | | 6,184 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410350 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/18/2025 | 423 | 118,148 | 280.97000000000003 | 2,445 | | | 2,445 | | 515 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508417 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/25/2026 | 1,034 | 278,089 | 273.63 | | 4,493 | | 4,493 | | 4,242 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506903 | | N/A | Equity/Index | UBS- | 04/07/2025 | 08/21/2025 | 766 | 205,545 | 271.83999999999997 | | 2,031 | | 2,031 | | 1,259 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407511 | | N/A | Equity/Index | UBS- | 10/24/2024 | 07/09/2025 | 356 | 99,768 | 275.19 | 3,073 | | | 3,073 | | 27 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504679 | | N/A | Equity/Index | UBS- | 03/05/2025 | 01/30/2026 | 364 | 100,356 | 275.23 | | 2,387 | | 2,387 | | 1,146 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506446 | | N/A | Equity/Index | UBS- | 03/31/2025 | 03/18/2026 | 1,301 | 358,258 | 279.68 | | 6,214 | | 6,214 | | 3,345 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506899 | | N/A | Equity/Index | UBS- | 04/07/2025 | 03/02/2026 | 2,190 | 587,655 | 283.92 | | 4,363 | | 4,363 | | 3,092 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511684 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/28/2026 | 2,866 | 767,441 | 269.35000000000002 | | 16,372 | | 16,372 | | 17,978 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505183 | | N/A | Equity/Index | UBS- | 03/12/2025 | 02/05/2026 | 1,430 | 389,760 | 276.22000000000003 | | 7,203 | | 7,203 | | 4,088 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506916 | | N/A | Equity/Index | UBS- | 04/07/2025 | 01/30/2026 | 631 | 169,320 | 278.27999999999997 | | 1,719 | | 1,719 | | 1,349 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502043 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/29/2025 | 363 | 99,635 | 276.67 | | 1,947 | | 1,947 | | 843 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508936 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/31/2026 | 2,119 | 569,792 | 275.37 | | 7,951 | | 7,951 | | 7,564 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506012 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/03/2026 | 1,427 | 391,305 | 270.33 | | 11,987 | | 11,987 | | 7,542 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507284 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/26/2026 | 2,965 | 791,291 | 277.22000000000003 | | 8,519 | | 8,519 | | 7,707 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500247 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/28/2025 | 1,175 | 318,892 | 283.45999999999998 | | 3,100 | | 3,100 | | 1,151 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503691 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/02/2026 | 1,476 | 408,699 | 272.74 | | 12,730 | | 12,730 | | 5,307 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508922 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/27/2026 | 5,747 | 1,545,349 | 274.49 | | 24,625 | | 24,625 | | 22,010 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507290 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/30/2026 | 2,709 | 722,971 | 275.44 | | 8,230 | | 8,230 | | 7,649 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507804 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/21/2026 | 860 | 230,949 | 271.08 | | 4,691 | | 3,779 | | 4,621 | | | (913) | | | | .0001 |
| UBSMPI-EUROPEAN TA2407590 | | N/A | Equity/Index | UBS- | 10/25/2024 | 11/03/2025 | 1,520 | 423,569 | 268.57 | 19,067 | | | 6,424 | | 6,758 | | | (9,302) | | | | .0001 |
| UBSMPI-EUROPEAN TA2500338 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/19/2025 | 1,274 | 345,577 | 277.57 | | 5,043 | | 5,043 | | 2,446 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405051 | | N/A | Equity/Index | UBS- | 08/06/2024 | 07/29/2025 | 6,534 | 1,791,902 | 278.51 | 32,111 | | | 32,111 | | 1,201 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2507801 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/16/2026 | 480 | 128,902 | 270.160000000003 | | 2,777 | | 2,777 | | 2,757 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500611 | | N/A | Equity/Index | UBS- | 01/13/2025 | 12/24/2025 | 476 | 129,192 | 269.68 | | 3,420 | | 3,420 | | 2,208 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406621 | | N/A | Equity/Index | UBS- | 09/27/2024 | 09/29/2025 | 6,004 | 1,700,000 | 283.153799999999 | 41,293 | | | 41,293 | | 3,749 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505841 | | N/A | Equity/Index | UBS- | 03/21/2025 | 03/11/2026 | 1,369 | 375,228 | 271.61 | | 10,598 | | 10,598 | | 6,621 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504262 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/22/2026 | 362 | 100,763 | 275 | | 3,008 | | 3,008 | | 1,141 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506917 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/19/2026 | 369 | 99,016 | 279.31 | | 992 | | 992 | | 776 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506912 | | N/A | Equity/Index | UBS- | 04/07/2025 | 03/02/2026 | 1,095 | 293,828 | 281.13 | | 2,664 | | 2,664 | | 2,014 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409911 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/21/2025 | 1,248 | 351,130 | 281.959999999998 | 7,963 | | | 7,963 | | 1,481 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505843 | | N/A | Equity/Index | UBS- | 03/21/2025 | 02/02/2026 | 2,457 | 673,437 | 274.589999999997 | | 15,346 | | 15,346 | | 8,207 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406454 | | N/A | Equity/Index | UBS- | 09/23/2024 | 09/16/2025 | 3,558 | 1,006,023 | 285.779999999997 | 19,527 | | | 19,527 | | 1,639 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510800 | | N/A | Equity/Index | UBS- | 05/23/2025 | 01/16/2026 | 375 | 99,969 | 273.77 | | 1,053 | | 1,053 | | 1,208 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509575 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/02/2026 | 1,171 | 314,468 | 273.649999999998 | | 5,183 | | 5,183 | | 4,890 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508934 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/27/2026 | 694 | 186,614 | 275.18 | | 2,822 | | 2,822 | | 2,498 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410776 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/12/2025 | 1,281 | 348,597 | 274.649999999998 | 6,918 | | | 6,918 | | 3,305 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508413 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/18/2026 | 375 | 100,854 | 271.31 | | 2,038 | | 2,038 | | 1,855 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504834 | | N/A | Equity/Index | UBS- | 03/07/2025 | 03/23/2026 | 703 | 193,764 | 273.88 | | 5,368 | | 3,763 | | 2,910 | | | (1,605) | | | | .0001 |
| UBSMPI-EUROPEAN TA2507818 | | N/A | Equity/Index | UBS- | 04/17/2025 | 05/13/2026 | 972 | 261,026 | 274.75 | | 4,214 | | 3,441 | | 4,055 | | | (773) | | | | .0001 |
| UBSMPI-EUROPEAN TA2513076 | | N/A | Equity/Index | UBS- | 06/26/2025 | 05/22/2026 | 1,081 | 290,230 | 266.43 | | 8,062 | | 8,062 | | 8,747 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509580 | | N/A | Equity/Index | UBS- | 05/09/2025 | 01/30/2026 | 610 | 163,813 | 271.779999999997 | | 2,700 | | 2,700 | | 2,579 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500346 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/19/2025 | 1,302 | 353,172 | 272.81 | | 7,412 | | 7,412 | | 4,251 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405343 | | N/A | Equity/Index | UBS- | 08/16/2024 | 08/15/2025 | 14,514 | 4,000,000 | 276.973200000002 | 89,080 | | | 89,080 | | 6,776 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407878 | | N/A | Equity/Index | UBS- | 11/01/2024 | 11/03/2025 | 1,632 | 450,000 | 275.6952 | 10,899 | | | 10,899 | | 2,945 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408472 | | N/A | Equity/Index | UBS- | 11/12/2024 | 09/22/2025 | 485 | 136,566 | 283.160000000003 | 2,859 | | | 2,859 | | 306 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409898 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/21/2025 | 887 | 249,561 | 283.459999999998 | 5,093 | | | 5,093 | | 944 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2501419 | | N/A | Equity/Index | UBS- | 01/24/2025 | 12/18/2025 | 365 | 100,096 | 270.89 | | 3,012 | | 3,012 | | 1,482 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506892 | | N/A | Equity/Index | UBS- | 04/07/2025 | 08/05/2025 | 369 | 99,016 | 275.5 | | 525 | | 525 | | 162 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506902 | | N/A | Equity/Index | UBS- | 04/07/2025 | 08/22/2025 | 711 | 190,787 | 271.899999999998 | | 1,882 | | 1,882 | | 1,175 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507799 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/17/2026 | 372 | 99,899 | 270.11 | | 2,163 | | 2,163 | | 2,150 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410132 | | N/A | Equity/Index | UBS- | 12/10/2024 | 10/31/2025 | 1,599 | 448,564 | 265.56 | 25,907 | | | 25,907 | | 9,958 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2411530 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/05/2025 | 368 | 100,105 | 270.850000000002 | 2,535 | | | 2,535 | | 1,420 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502052 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/24/2025 | 2,912 | 799,275 | 272.49 | | 21,904 | | 21,904 | | 10,231 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505181 | | N/A | Equity/Index | UBS- | 03/12/2025 | 02/06/2026 | 531 | 144,729 | 280.48 | | 1,794 | | 1,794 | | 1,024 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2411526 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/29/2025 | 1,897 | 516,032 | 271.14 | 13,207 | | | 13,207 | | 7,663 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409899 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/21/2025 | 1,774 | 499,122 | 283.399999999998 | 10,230 | | | 10,230 | | 1,896 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2511212 | | N/A | Equity/Index | UBS- | 05/30/2025 | 04/24/2026 | 2,025 | 542,185 | 268.72000000000003 | | 12,151 | | 12,151 | | 13,258 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509571 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/02/2026 | 520 | 139,644 | 271.32 | | 2,741 | | 2,741 | | 2,655 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406726 | | N/A | Equity/Index | UBS- | 10/01/2024 | 08/21/2025 | 5,580 | 1,585,037 | 278.56200999999999 | 52,299 | | | 52,299 | | 2,602 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504676 | | N/A | Equity/Index | UBS- | 03/05/2025 | 01/15/2026 | 4,007 | 1,104,741 | 274.85000000000002 | | 27,571 | | 27,571 | | 12,326 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504837 | | N/A | Equity/Index | UBS- | 03/07/2025 | 03/03/2026 | 403 | 111,077 | 271.68 | | 3,471 | | 3,471 | | 1,902 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508938 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/31/2026 | 1,057 | 284,224 | 275.45999999999998 | | 3,937 | | 3,937 | | 3,743 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408930 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/17/2025 | 2,637 | 745,460 | 281.08999999999997 | 19,840 | | | 19,840 | | 3,235 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505184 | | N/A | Equity/Index | UBS- | 03/12/2025 | 02/05/2026 | 4,364 | 1,189,450 | 275.8 | | 22,670 | | 22,670 | | 12,983 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2512211 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/11/2026 | 2,435 | 652,542 | 268.55 | | 14,405 | | 14,405 | | 16,586 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406992 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/22/2025 | 929 | 260,709 | 279.52 | 6,380 | | | 6,380 | | 398 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507816 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/12/2026 | 1,376 | 369,518 | 271.61 | | 7,118 | | 7,118 | | 6,516 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503222 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/05/2026 | 361 | 99,581 | 276.74 | | 2,230 | | 2,230 | | 877 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504671 | | N/A | Equity/Index | UBS- | 03/05/2025 | 01/12/2026 | 544 | 149,982 | 276.83999999999997 | | 3,230 | | 3,230 | | 1,362 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504841 | | N/A | Equity/Index | UBS- | 03/07/2025 | 03/06/2026 | 585 | 161,241 | 270.95 | | 5,292 | | 5,292 | | 2,961 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408611 | | N/A | Equity/Index | UBS- | 11/15/2024 | 10/23/2025 | 1,241 | 347,785 | 286.64 | 5,077 | | | 5,077 | | 813 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511685 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/24/2026 | 1,887 | 505,290 | 269.23 | | 10,797 | | 10,797 | | 11,892 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500341 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/17/2025 | 963 | 261,217 | 276.64 | | 4,082 | | 4,082 | | 2,021 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408928 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/14/2025 | 6,000 | 1,696,154 | 280.25 | 47,514 | | | 47,514 | | 7,764 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410775 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/15/2025 | 1,403 | 381,797 | 279.31 | 5,360 | | | 5,360 | | 2,180 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504829 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/05/2026 | 3,292 | 907,357 | 274.98 | | 22,008 | | 22,008 | | 10,821 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508414 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/24/2026 | 1,871 | 503,195 | 272.52 | | 8,858 | | 8,858 | | 8,437 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510183 | | N/A | Equity/Index | UBS- | 05/16/2025 | 04/14/2026 | 1,351 | 363,624 | 268.16000000000003 | | 9,025 | | 9,025 | | 9,117 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503911 | | N/A | Equity/Index | UBS- | 02/24/2025 | 01/23/2026 | 445 | 123,344 | 274.93 | | 3,331 | | 3,331 | | 1,409 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504668 | | N/A | Equity/Index | UBS- | 03/05/2025 | 01/29/2026 | 443 | 122,136 | 278.27999999999997 | | 2,447 | | 2,447 | | 1,053 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405663 | | N/A | Equity/Index | UBS- | 08/27/2024 | 08/13/2025 | 3,161 | 877,626 | 275.94 | 23,666 | | | 23,666 | | 1,718 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408922 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/04/2025 | 2,720 | 768,923 | 276.33999999999997 | 27,248 | | | 27,248 | | 4,754 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410131 | | N/A | Equity/Index | UBS- | 12/10/2024 | 10/09/2025 | 1,776 | 498,217 | 265.86 | 28,127 | | | 28,127 | | 10,162 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409893 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/12/2025 | 1,384 | 389,394 | 286.92 | 6,058 | | | 6,058 | | 1,112 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500343 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/22/2025 | 576 | 156,242 | 275.07 | | 2,783 | | 2,783 | | 1,474 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408274 | | N/A | Equity/Index | UBS- | 11/08/2024 | 10/31/2025 | 1,621 | 457,908 | 280.52 | 12,448 | | | 12,448 | | 1,798 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506292 | | N/A | Equity/Index | UBS- | 03/28/2025 | 03/25/2026 | 744 | 204,224 | 271.72000000000003 | | 5,928 | | 5,928 | | 3,692 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508915 | | N/A | Equity/Index | UBS- | 05/02/2025 | 01/30/2026 | 609 | 163,758 | 271.77999999999997 | | 2,830 | | 2,830 | | 2,577 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502042 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/08/2025 | 544 | 149,315 | 280.8 | | 2,163 | | 2,163 | | 734 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503688 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/15/2026 | 6,313 | 1,748,047 | 273.89 | | 51,285 | | 51,285 | | 21,297 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2504836 | | N/A | Equity/Index | UBS- | 03/07/2025 | 03/23/2026 | 1,872 | 515,970 | 272.52 | | 15,595 | | 10,933 | | 8,648 | | | (4,662) | | | | .0001 |
| UBSMPI-EUROPEAN TA2505840 | | N/A | Equity/Index | UBS- | 03/21/2025 | 03/24/2026 | 743 | 203,648 | 271.720000000003 | | 5,794 | | 5,794 | | 3,665 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508919 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/26/2026 | 827 | 222,378 | 274.38 | | 3,565 | | 3,565 | | 3,188 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503399 | | N/A | Equity/Index | UBS- | 02/18/2025 | 01/12/2026 | 2,507 | 693,415 | 276.839999999997 | | 16,316 | | 16,316 | | 6,285 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508425 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/24/2026 | 3,874 | 1,041,891 | 274.220000000003 | | 16,021 | | 16,021 | | 15,026 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503236 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/22/2026 | 1,546 | 426,460 | 274.100000000002 | | 11,253 | | 11,253 | | 5,211 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507823 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/16/2026 | 372 | 99,899 | 272.76 | | 1,672 | | 1,672 | | 1,601 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508920 | | N/A | Equity/Index | UBS- | 05/02/2025 | 01/09/2026 | 692 | 186,077 | 271.23 | | 3,199 | | 3,199 | | 2,913 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500264 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/24/2025 | 405 | 109,916 | 270.14 | | 2,844 | | 2,844 | | 1,789 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507293 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/23/2026 | 374 | 99,812 | 275 | | 1,152 | | 1,152 | | 1,078 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505839 | | N/A | Equity/Index | UBS- | 03/21/2025 | 03/06/2026 | 586 | 160,616 | 270.95 | | 4,714 | | 4,714 | | 2,964 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2501417 | | N/A | Equity/Index | UBS- | 01/24/2025 | 12/23/2025 | 2,279 | 624,985 | 271.99 | | 16,907 | | 16,907 | | 8,373 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509592 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/06/2026 | 2,846 | 764,283 | 275.029999999997 | | 10,565 | | 10,565 | | 9,733 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506910 | | N/A | Equity/Index | UBS- | 04/07/2025 | 09/25/2025 | 519 | 139,266 | 272.720000000003 | | 1,502 | | 1,502 | | 1,050 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507274 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/24/2026 | 440 | 117,426 | 277.850000000002 | | 1,196 | | 1,196 | | 1,062 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510776 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/21/2026 | 668 | 178,079 | 268.55 | | 3,543 | | 3,543 | | 4,371 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504826 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/04/2026 | 1,384 | 381,465 | 275.43 | | 8,947 | | 8,947 | | 4,348 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507265 | | N/A | Equity/Index | UBS- | 04/11/2025 | 08/12/2025 | 1,475 | 393,644 | 274.74 | | 2,061 | | 2,061 | | 954 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503681 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/15/2026 | 360 | 99,683 | 278.55 | | 2,126 | | 2,126 | | 790 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500269 | | N/A | Equity/Index | UBS- | 01/06/2025 | 01/08/2026 | 2,693 | 730,873 | 267.7 | | 22,648 | | 22,648 | | 15,740 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407345 | | N/A | Equity/Index | UBS- | 10/18/2024 | 10/17/2025 | 9,544 | 2,700,000 | 282.906000000001 | 65,124 | | | 65,124 | | 7,605 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510793 | | N/A | Equity/Index | UBS- | 05/23/2025 | 01/05/2026 | 666 | 177,545 | 272.160000000003 | | 2,093 | | 2,093 | | 2,455 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500601 | | N/A | Equity/Index | UBS- | 01/13/2025 | 02/09/2026 | 1,097 | 297,738 | 268.63 | | 8,905 | | 5,079 | | 6,280 | | | (3,826) | | | | .0001 |
| UBSMPI-EUROPEAN TA2507287 | | N/A | Equity/Index | UBS- | 04/11/2025 | 01/16/2026 | 4,034 | 1,076,583 | 274.850000000002 | | 12,298 | | 12,298 | | 11,492 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409896 | | N/A | Equity/Index | UBS- | 12/06/2024 | 12/01/2025 | 1,161 | 326,652 | 284.36 | 6,359 | | | 6,359 | | 1,249 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410762 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/03/2025 | 1,950 | 530,652 | 282.92 | 5,435 | | | 5,435 | | 1,931 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502332 | | N/A | Equity/Index | UBS- | 02/04/2025 | 01/02/2026 | 2,860 | 785,310 | 272.06 | | 21,622 | | 21,622 | | 10,884 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406993 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/11/2025 | 1,926 | 540,501 | 276.660000000003 | 15,332 | | | 15,332 | | 153 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406999 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/22/2025 | 1,956 | 548,920 | 274.81 | 17,915 | | | 17,915 | | 510 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505703 | | N/A | Equity/Index | UBS- | 03/19/2025 | 03/03/2026 | 1,427 | 391,951 | 270.33 | | 12,412 | | 12,412 | | 7,542 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407873 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/24/2025 | 2,300 | 634,099 | 279.36 | 11,657 | | | 11,657 | | 2,463 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508923 | | N/A | Equity/Index | UBS- | 05/02/2025 | 12/30/2025 | 826 | 222,109 | 270.850000000002 | | 3,848 | | 3,848 | | 3,500 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504666 | | N/A | Equity/Index | UBS- | 03/05/2025 | 01/20/2026 | 1,932 | 532,658 | 280.07 | | 9,188 | | 9,188 | | 3,745 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2503693 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/12/2026 | 930 | 257,514 | 272.36 | | 8,313 | | 8,313 | | 3,576 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410352 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/17/2025 | 1,132 | 316,177 | 280.25 | 6,880 | | | 6,880 | | 1,456 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506290 | | N/A | Equity/Index | UBS- | 03/28/2025 | 03/04/2026 | 1,429 | 392,253 | 270.33 | | 12,200 | | 12,200 | | 7,587 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507273 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/13/2026 | 942 | 251,398 | 277.23 | | 2,592 | | 2,592 | | 2,326 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409910 | | N/A | Equity/Index | UBS- | 12/06/2024 | 12/02/2025 | 2,216 | 623,480 | 282.57 | 13,780 | | | 13,780 | | 2,716 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410769 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/11/2025 | 2,352 | 640,048 | 280.27999999999997 | 8,255 | | | 8,255 | | 3,231 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507276 | | N/A | Equity/Index | UBS- | 04/11/2025 | 03/04/2026 | 374 | 99,812 | 278.29000000002 | | 1,009 | | 1,009 | | 892 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503683 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/12/2026 | 2,525 | 699,163 | 276.83999999997 | | 16,732 | | 16,732 | | 6,354 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408466 | | N/A | Equity/Index | UBS- | 11/12/2024 | 10/08/2025 | 1,176 | 331,137 | 285.81 | 5,921 | | | 5,921 | | 801 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410719 | | N/A | Equity/Index | UBS- | 12/19/2024 | 07/11/2025 | 889 | 240,821 | 275.29000000002 | 2,939 | | | 2,939 | | 85 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509576 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/02/2026 | 1,654 | 444,176 | 273.67 | | 7,309 | | 7,309 | | 6,895 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506895 | | N/A | Equity/Index | UBS- | 04/07/2025 | 08/05/2025 | 1,196 | 320,929 | 274.02999999997 | | 2,095 | | 2,095 | | 798 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2512208 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/13/2026 | 1,009 | 270,396 | 267.87 | | 6,299 | | 6,299 | | 7,253 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500246 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/28/2025 | 524 | 142,212 | 283.48 | | 1,380 | | 1,380 | | 513 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410351 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/20/2025 | 1,248 | 348,577 | 280.85000000002 | 7,300 | | | 7,300 | | 1,568 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410729 | | N/A | Equity/Index | UBS- | 12/19/2024 | 11/10/2025 | 940 | 254,637 | 265.07 | 8,991 | | | 8,991 | | 6,306 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2513176 | | N/A | Equity/Index | UBS- | 06/27/2025 | 05/22/2026 | 1,696 | 456,119 | 266.5 | | 13,004 | | 13,004 | | 14,089 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509425 | | N/A | Equity/Index | UBS- | 05/08/2025 | 04/02/2026 | 532 | 142,849 | 271.32 | | 2,801 | | 2,801 | | 2,715 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410726 | | N/A | Equity/Index | UBS- | 12/19/2024 | 10/10/2025 | 429 | 116,212 | 266.56 | 3,599 | | | 3,599 | | 2,277 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510802 | | N/A | Equity/Index | UBS- | 05/23/2025 | 01/16/2026 | 5,470 | 1,458,218 | 273.89 | | 15,187 | | 15,187 | | 17,381 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506445 | | N/A | Equity/Index | UBS- | 03/31/2025 | 03/18/2026 | 732 | 201,572 | 277.63 | | 4,068 | | 4,068 | | 2,219 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509569 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/08/2026 | 1,040 | 279,288 | 268.66000000003 | | 6,410 | | 6,410 | | 6,667 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510788 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/16/2026 | 639 | 170,348 | 274.31 | | 2,288 | | 2,288 | | 2,552 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503234 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/22/2026 | 5,231 | 1,442,956 | 274.24 | | 37,709 | | 37,709 | | 17,403 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508933 | | N/A | Equity/Index | UBS- | 05/02/2025 | 01/09/2026 | 2,010 | 540,482 | 271.60000000002 | | 8,999 | | 8,999 | | 8,145 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407000 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/15/2025 | 3,489 | 979,132 | 274.68 | 32,012 | | | 32,012 | | 536 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408858 | | N/A | Equity/Index | UBS- | 11/21/2024 | 11/04/2025 | 888 | 250,377 | 281.18 | 6,207 | | | 6,207 | | 962 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500250 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/03/2025 | 771 | 209,247 | 282.25 | | 2,032 | | 2,032 | | 801 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406831 | | N/A | Equity/Index | UBS- | 10/04/2024 | 09/19/2025 | 15,254 | 4,303,808 | 282.45 | 99,708 | | | 99,708 | | 8,663 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510789 | | N/A | Equity/Index | UBS- | 05/23/2025 | 01/30/2026 | 611 | 162,883 | 271.77999999997 | | 2,166 | | 2,166 | | 2,543 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507266 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/25/2026 | 374 | 99,812 | 283.01 | | 698 | | 698 | | 597 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508416 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/20/2026 | 780 | 209,777 | 273.07 | | 3,734 | | 3,734 | | 3,326 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504828 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/03/2026 | 378 | 104,186 | 275.27 | | 2,468 | | 2,468 | | 1,199 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407719 | | N/A | Equity/Index | UBS- | 10/29/2024 | 07/18/2025 | 360 | 99,706 | 278.43 | 1,889 | | | 1,889 | | 43 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2405954 | | N/A | Equity/Index | UBS- | 09/06/2024 | 09/08/2025 | 10,825 | 3,000,000 | 278.77330000000001 | 64,980 | | | 64,980 | | 6,588 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506900 | | N/A | Equity/Index | UBS- | 04/07/2025 | 09/29/2025 | 912 | 244,722 | 274.23 | | 2,280 | | 2,280 | | 1,467 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502910 | | N/A | Equity/Index | UBS- | 02/11/2025 | 01/05/2026 | 363 | 100,213 | 276.73 | | 2,292 | | 2,292 | | 884 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408846 | | N/A | Equity/Index | UBS- | 11/21/2024 | 09/25/2025 | 473 | 133,365 | 285.92 | 2,314 | | | 2,314 | | 280 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508928 | | N/A | Equity/Index | UBS- | 05/02/2025 | 12/30/2025 | 529 | 142,246 | 270.94 | | 2,445 | | 2,445 | | 2,220 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510182 | | N/A | Equity/Index | UBS- | 05/16/2025 | 04/09/2026 | 557 | 149,918 | 267.54000000000002 | | 4,027 | | 4,027 | | 3,917 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2501415 | | N/A | Equity/Index | UBS- | 01/24/2025 | 12/23/2025 | 939 | 257,508 | 272.67 | | 6,643 | | 6,643 | | 3,212 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509582 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/20/2026 | 736 | 197,650 | 274.11 | | 3,049 | | 3,049 | | 2,855 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2404744 | | N/A | Equity/Index | UBS- | 07/26/2024 | 07/25/2025 | 18,161 | 5,000,000 | 276.6927 | 111,000 | | | 111,000 | | 3,860 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500604 | | N/A | Equity/Index | UBS- | 01/13/2025 | 02/04/2026 | 536 | 145,476 | 269.08 | | 4,206 | | 2,375 | | 2,921 | | | (1,830) | | | | .0001 |
| UBSMPI-EUROPEAN TA2507275 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/20/2026 | 374 | 99,812 | 277.61 | | 1,022 | | 1,022 | | 913 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500332 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/11/2025 | 907 | 246,027 | 281.68 | | 2,529 | | 2,529 | | 1,060 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503226 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/22/2026 | 4,211 | 1,161,592 | 275.06 | | 28,676 | | 28,676 | | 12,974 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410725 | | N/A | Equity/Index | UBS- | 12/19/2024 | 10/22/2025 | 852 | 230,799 | 267.02999999999997 | 7,021 | | | 7,021 | | 4,411 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506891 | | N/A | Equity/Index | UBS- | 04/07/2025 | 08/05/2025 | 842 | 225,939 | 275.79000000000002 | | 1,150 | | 1,150 | | 342 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508426 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/20/2026 | 5,914 | 1,590,538 | 274.08999999999997 | | 26,219 | | 26,219 | | 23,019 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409908 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/21/2025 | 6,530 | 1,837,242 | 282.69 | 39,595 | | | 39,595 | | 7,338 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502064 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/18/2025 | 959 | 263,223 | 269.52 | | 8,714 | | 8,714 | | 4,493 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2404617 | | N/A | Equity/Index | UBS- | 07/22/2024 | 07/07/2025 | 1,674 | 459,951 | 270.14 | 14,923 | | | 14,923 | | 1,402 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500263 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/24/2025 | 1,892 | 513,484 | 271.14 | | 12,388 | | 12,388 | | 7,524 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503696 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/05/2026 | 316 | 87,499 | 271.8 | | 2,906 | | 2,906 | | 1,253 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2404707 | | N/A | Equity/Index | UBS- | 07/25/2024 | 07/25/2025 | 5,837 | 1,600,000 | 275.64 | 35,168 | | | 35,168 | | 1,385 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407716 | | N/A | Equity/Index | UBS- | 10/29/2024 | 07/16/2025 | 386 | 106,907 | 281.54000000000002 | 1,557 | | | 1,557 | | 41 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500612 | | N/A | Equity/Index | UBS- | 01/13/2025 | 12/19/2025 | 2,200 | 597,105 | 269.58 | | 15,819 | | 15,819 | | 10,186 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506919 | | N/A | Equity/Index | UBS- | 04/07/2025 | 01/07/2026 | 442 | 118,604 | 276.68 | | 1,270 | | 1,270 | | 1,006 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406994 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/06/2025 | 2,188 | 614,027 | 277.13 | 17,397 | | | 17,397 | | 788 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405666 | | N/A | Equity/Index | UBS- | 08/27/2024 | 07/25/2025 | 2,167 | 601,650 | 282.36 | 9,954 | | | 9,954 | | 295 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509588 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/09/2026 | 372 | 99,899 | 274.86 | | 1,412 | | 1,412 | | 1,300 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409897 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/21/2025 | 1,705 | 479,709 | 283.54000000000002 | 9,735 | | | 9,735 | | 1,805 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509578 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/02/2026 | 2,923 | 784,961 | 274.32 | | 12,295 | | 12,295 | | 11,506 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507292 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/11/2026 | 429 | 114,490 | 276.07 | | 1,287 | | 1,287 | | 1,184 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500272 | | N/A | Equity/Index | UBS- | 01/06/2025 | 01/16/2026 | 1,123 | 304,779 | 266.39 | | 10,338 | | 5,501 | | 7,512 | | | (4,837) | | | | .0001 |
| UBSMPI-EUROPEAN TA2509426 | | N/A | Equity/Index | UBS- | 05/08/2025 | 04/02/2026 | 1,033 | 277,374 | 271.86 | | 5,225 | | 5,225 | | 5,035 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503682 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/06/2026 | 439 | 121,558 | 276.68 | | 2,914 | | 2,914 | | 1,092 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2404961 | | N/A | Equity/Index | UBS- | 08/02/2024 | 08/01/2025 | 10,124 | 2,800,000 | 278.10840000000002 | 61,684 | | | 61,684 | | 2,406 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2411525 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/15/2025 | 377 | 102,554 | 270.69 | 2,660 | | | 2,660 | | 1,525 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502051 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/30/2025 | 397 | 108,967 | 272.70999999999998 | | 2,846 | | 2,846 | | 1,393 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505371 | | N/A | Equity/Index | UBS- | 03/14/2025 | 03/23/2026 | 1,757 | 480,281 | 272.52 | | 12,411 | | 8,865 | | 8,052 | | | (3,546) | | | | .0001 |
| UBSMPI-EUROPEAN TA2409103 | | N/A | Equity/Index | UBS- | 11/25/2024 | 09/02/2025 | 1,090 | 308,509 | 275.92 | 11,130 | | | 11,130 | | 973 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409906 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/10/2025 | 986 | 277,415 | 282.48 | 5,964 | | | 5,964 | | 1,019 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2512212 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/08/2026 | 2,582 | 691,935 | 268.51 | | 16,001 | | 16,001 | | 17,599 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509577 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/02/2026 | 964 | 258,879 | 273.87 | | 4,196 | | 4,196 | | 3,949 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509579 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/20/2026 | 767 | 205,975 | 273.88 | | 3,234 | | 3,234 | | 3,038 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509427 | | N/A | Equity/Index | UBS- | 05/08/2025 | 04/02/2026 | 1,526 | 409,751 | 273.58999999999997 | | 6,778 | | 6,778 | | 6,403 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409901 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/11/2025 | 1,065 | 299,642 | 282.91000000000003 | 6,257 | | | 6,257 | | 1,079 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502065 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/24/2025 | 1,117 | 306,590 | 265.86 | | 12,774 | | 12,774 | | 7,553 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408857 | | N/A | Equity/Index | UBS- | 11/21/2024 | 10/07/2025 | 1,231 | 347,088 | 280.63 | 8,967 | | | 8,967 | | 1,042 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507819 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/13/2026 | 951 | 255,387 | 272.38 | | 4,655 | | 4,655 | | 4,217 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408613 | | N/A | Equity/Index | UBS- | 11/15/2024 | 10/13/2025 | 1,077 | 301,825 | 273.08 | 11,150 | | | 11,150 | | 2,388 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407875 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/02/2025 | 1,000 | 275,695 | 283.87 | 3,415 | | | 3,415 | | 536 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2512210 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/13/2026 | 786 | 210,636 | 268.54000000000002 | | 4,668 | | 4,668 | | 5,378 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408852 | | N/A | Equity/Index | UBS- | 11/21/2024 | 10/06/2025 | 490 | 138,159 | 282.14 | 3,214 | | | 3,214 | | 363 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408468 | | N/A | Equity/Index | UBS- | 11/12/2024 | 10/09/2025 | 682 | 192,037 | 284.86 | 3,471 | | | 3,471 | | 439 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410780 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/19/2025 | 11,319 | 3,080,183 | 272.91829999999999 | 70,259 | | | 70,259 | | 36,559 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405664 | | N/A | Equity/Index | UBS- | 08/27/2024 | 08/13/2025 | 780 | 216,561 | 275.25 | 6,112 | | | 6,112 | | 492 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2513175 | | N/A | Equity/Index | UBS- | 06/27/2025 | 05/22/2026 | 1,941 | 522,009 | 264.45999999999998 | | 17,053 | | 17,053 | | 18,444 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2501581 | | N/A | Equity/Index | UBS- | 01/27/2025 | 12/18/2025 | 962 | 264,542 | 269.52 | | 9,085 | | 9,085 | | 4,507 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507821 | | N/A | Equity/Index | UBS- | 04/17/2025 | 05/11/2026 | 860 | 230,949 | 274.83999999999997 | | 3,689 | | 3,009 | | 3,540 | | | (680) | | | | .0001 |
| UBSMPI-EUROPEAN TA2410763 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/05/2025 | 2,943 | 800,876 | 282.19 | 8,745 | | | 8,745 | | 3,192 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410345 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/25/2025 | 926 | 258,640 | 283.04000000000002 | 4,657 | | | 4,657 | | 1,009 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507831 | | N/A | Equity/Index | UBS- | 04/17/2025 | 01/30/2026 | 607 | 163,007 | 271.77999999999997 | | 2,837 | | 2,837 | | 2,552 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506914 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/11/2026 | 369 | 99,016 | 279.07 | | 984 | | 984 | | 766 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509584 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/20/2026 | 678 | 182,074 | 274.2 | | 2,789 | | 2,789 | | 2,608 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2501583 | | N/A | Equity/Index | UBS- | 01/27/2025 | 12/24/2025 | 1,172 | 322,290 | 270.83 | | 9,896 | | 9,896 | | 4,888 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502719 | | N/A | Equity/Index | UBS- | 02/10/2025 | 02/27/2026 | 1,262 | 347,765 | 269.98 | | 12,227 | | 7,734 | | 6,781 | | | (4,493) | | | | .0001 |
| UBSMPI-EUROPEAN TA2509572 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/08/2026 | 555 | 149,043 | 272 | | 2,651 | | 2,651 | | 2,707 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508932 | | N/A | Equity/Index | UBS- | 05/02/2025 | 01/14/2026 | 421 | 113,206 | 271.77999999999997 | | 1,880 | | 1,880 | | 1,697 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2510786 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/10/2026 | 375 | 99,969 | 271.93 | | 1,589 | | 1,589 | | 1,822 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502331 | | N/A | Equity/Index | UBS- | 02/04/2025 | 01/02/2026 | 1,733 | 475,854 | 272.74 | | 12,498 | | 12,498 | | 6,159 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506906 | | N/A | Equity/Index | UBS- | 04/07/2025 | 08/22/2025 | 427 | 114,579 | 271.69 | | 1,161 | | 1,161 | | 738 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410129 | | N/A | Equity/Index | UBS- | 12/10/2024 | 11/24/2025 | 1,050 | 294,554 | 266.73 | 15,869 | | | 15,869 | | 6,081 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407351 | | N/A | Equity/Index | UBS- | 10/18/2024 | 10/09/2025 | 1,690 | 478,111 | 280.64999999999998 | 13,248 | | | 13,248 | | 1,456 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504269 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/23/2026 | 980 | 272,784 | 274.24 | | 8,564 | | 8,564 | | 3,322 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507267 | | N/A | Equity/Index | UBS- | 04/11/2025 | 10/17/2025 | 374 | 99,812 | 272.86 | | 964 | | 964 | | 862 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2501414 | | N/A | Equity/Index | UBS- | 01/24/2025 | 12/22/2025 | 663 | 181,819 | 272.81 | | 4,638 | | 4,638 | | 2,223 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507271 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/20/2026 | 748 | 199,624 | 277.68 | | 2,034 | | 2,034 | | 1,814 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408610 | | N/A | Equity/Index | UBS- | 11/15/2024 | 10/23/2025 | 2,012 | 563,854 | 281.72000000000003 | 11,863 | | | 11,863 | | 1,820 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507808 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/13/2026 | 1,817 | 487,947 | 270.81 | | 9,991 | | 9,991 | | 9,259 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507280 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/09/2026 | 812 | 216,704 | 276.42 | | 2,353 | | 2,353 | | 2,137 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502726 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/09/2026 | 1,115 | 307,257 | 271.5 | | 9,386 | | 9,386 | | 4,606 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503400 | | N/A | Equity/Index | UBS- | 02/18/2025 | 01/15/2026 | 4,034 | 1,115,771 | 274.85000000000002 | | 28,995 | | 28,995 | | 12,401 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408932 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/19/2025 | 1,526 | 431,389 | 280.67 | 11,828 | | | 11,828 | | 1,976 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503908 | | N/A | Equity/Index | UBS- | 02/24/2025 | 01/23/2026 | 1,098 | 304,340 | 275.2 | | 8,068 | | 8,068 | | 3,392 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405048 | | N/A | Equity/Index | UBS- | 08/06/2024 | 07/23/2025 | 3,254 | 892,386 | 277.56 | 16,945 | | | 16,945 | | 505 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502061 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/29/2025 | 823 | 225,894 | 270.83999999999997 | | 6,702 | | 6,702 | | 3,476 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2411384 | | N/A | Equity/Index | UBS- | 12/30/2024 | 12/12/2025 | 501 | 136,185 | 264.99 | 5,056 | | | 5,056 | | 3,590 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506913 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/13/2026 | 375 | 100,626 | 279.20999999999998 | | 996 | | 996 | | 776 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410128 | | N/A | Equity/Index | UBS- | 12/10/2024 | 11/04/2025 | 1,157 | 324,571 | 277.11 | 9,778 | | | 9,778 | | 1,858 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507278 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/19/2026 | 735 | 196,155 | 277.22000000000003 | | 2,065 | | 2,065 | | 1,859 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506928 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/20/2026 | 5,109 | 1,370,927 | 277.73 | | 15,589 | | 15,589 | | 12,659 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500330 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/16/2025 | 453 | 122,878 | 283.64 | | 1,094 | | 1,094 | | 451 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510181 | | N/A | Equity/Index | UBS- | 05/16/2025 | 04/10/2026 | 400 | 107,661 | 267.55 | | 2,894 | | 2,894 | | 2,816 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500249 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/02/2025 | 528 | 143,298 | 282.57 | | 1,507 | | 1,507 | | 526 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503694 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/02/2026 | 2,863 | 792,754 | 272.06 | | 25,810 | | 25,810 | | 11,003 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500238 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/24/2025 | 402 | 109,102 | 288.26 | | 744 | | 744 | | 274 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407230 | | N/A | Equity/Index | UBS- | 10/15/2024 | 09/15/2025 | 3,338 | 940,313 | 284.86 | 17,313 | | | 17,313 | | 1,555 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2513080 | | N/A | Equity/Index | UBS- | 06/26/2025 | 05/22/2026 | 478 | 128,335 | 267.10000000000002 | | 3,404 | | 3,404 | | 3,692 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410343 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/13/2025 | 859 | 239,926 | 286.56 | 3,219 | | | 3,219 | | 673 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407232 | | N/A | Equity/Index | UBS- | 10/15/2024 | 09/09/2025 | 3,535 | 995,808 | 278.68 | 28,129 | | | 28,129 | | 2,375 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507286 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/13/2026 | 2,152 | 574,320 | 276.45 | | 6,301 | | 6,301 | | 5,765 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2507827 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/16/2026 | 2,755 | 739,842 | 273.350000000002 | | 11,811 | | 11,811 | | 11,238 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511688 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/24/2026 | 1,823 | 488,152 | 269.45 | | 10,263 | | 10,263 | | 11,293 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410767 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/08/2025 | 1,620 | 440,849 | 281.350000000002 | 5,187 | | | 5,187 | | 1,938 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510591 | | N/A | Equity/Index | UBS- | 05/22/2025 | 04/14/2026 | 1,556 | 414,569 | 268.45 | | 8,572 | | 8,572 | | 10,146 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503686 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/20/2026 | 1,418 | 392,639 | 274.58 | | 10,646 | | 10,646 | | 4,558 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500599 | | N/A | Equity/Index | UBS- | 01/13/2025 | 02/06/2026 | 391 | 106,122 | 268.459999999998 | | 3,199 | | 1,814 | | 2,265 | | | (1,385) | | | | .0001 |
| UBSMPI-EUROPEAN TA2506918 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/13/2026 | 369 | 99,016 | 278.86 | | 1,007 | | 1,007 | | 792 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504267 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/12/2026 | 402 | 111,897 | 274.12 | | 3,496 | | 3,496 | | 1,316 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407567 | | N/A | Equity/Index | UBS- | 10/25/2024 | 10/22/2025 | 1,000 | 278,664 | 281.06 | 5,649 | | | 5,649 | | 913 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409912 | | N/A | Equity/Index | UBS- | 12/06/2024 | 12/03/2025 | 1,706 | 479,990 | 282.25 | 10,860 | | | 10,860 | | 2,160 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509586 | | N/A | Equity/Index | UBS- | 05/09/2025 | 03/17/2026 | 372 | 99,899 | 274.350000000002 | | 1,501 | | 1,501 | | 1,396 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510790 | | N/A | Equity/Index | UBS- | 05/23/2025 | 03/17/2026 | 375 | 99,969 | 274.339999999997 | | 1,230 | | 1,230 | | 1,377 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505705 | | N/A | Equity/Index | UBS- | 03/19/2025 | 03/11/2026 | 1,369 | 376,020 | 271.61 | | 11,045 | | 11,045 | | 6,630 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505182 | | N/A | Equity/Index | UBS- | 03/12/2025 | 02/05/2026 | 366 | 99,757 | 278.43 | | 1,565 | | 1,565 | | 849 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503692 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/13/2026 | 1,188 | 328,953 | 272.76 | | 10,362 | | 10,362 | | 4,418 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406826 | | N/A | Equity/Index | UBS- | 10/04/2024 | 10/03/2025 | 9,924 | 2,800,000 | 282.1429 | 67,592 | | | 67,592 | | 6,961 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510777 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/20/2026 | 1,675 | 446,529 | 268.62 | | 8,820 | | 8,820 | | 10,878 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2405049 | | N/A | Equity/Index | UBS- | 08/06/2024 | 07/30/2025 | 7,052 | 1,933,960 | 279.07 | 33,333 | | | 33,333 | | 1,281 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407233 | | N/A | Equity/Index | UBS- | 10/15/2024 | 09/10/2025 | 1,476 | 415,789 | 278.470000000003 | 11,925 | | | 11,925 | | 1,040 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506905 | | N/A | Equity/Index | UBS- | 04/07/2025 | 02/11/2026 | 678 | 181,932 | 281.589999999997 | | 1,486 | | 1,486 | | 1,089 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505180 | | N/A | Equity/Index | UBS- | 03/12/2025 | 02/05/2026 | 411 | 112,022 | 280.48 | | 1,507 | | 1,507 | | 787 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506894 | | N/A | Equity/Index | UBS- | 04/07/2025 | 08/26/2025 | 389 | 104,383 | 275.87 | | 637 | | 637 | | 279 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508930 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/17/2026 | 1,116 | 300,089 | 274.350000000002 | | 4,719 | | 4,719 | | 4,201 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410359 | | N/A | Equity/Index | UBS- | 12/13/2024 | 12/15/2025 | 589 | 164,513 | 274.76 | 5,343 | | | 5,343 | | 1,571 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507809 | | N/A | Equity/Index | UBS- | 04/17/2025 | 04/23/2026 | 1,142 | 306,679 | 272.32 | | 5,707 | | 4,603 | | 5,574 | | | (1,104) | | | | .0001 |
| UBSMPI-EUROPEAN TA2503685 | | N/A | Equity/Index | UBS- | 02/21/2025 | 01/15/2026 | 999 | 276,620 | 274.57 | | 7,759 | | 7,759 | | 3,161 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410770 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/12/2025 | 2,487 | 676,785 | 280.01 | 8,936 | | | 8,936 | | 3,545 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502723 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/09/2026 | 733 | 201,990 | 271.23 | | 6,281 | | 6,281 | | 3,108 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500270 | | N/A | Equity/Index | UBS- | 01/06/2025 | 01/06/2026 | 883 | 239,644 | 267.18 | | 7,664 | | 7,664 | | 5,389 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511686 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/01/2026 | 2,647 | 708,798 | 269.57 | | 14,960 | | 14,960 | | 16,424 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410720 | | N/A | Equity/Index | UBS- | 12/19/2024 | 11/18/2025 | 853 | 231,069 | 281.17 | 2,366 | | | 2,366 | | 861 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503162 | | N/A | Equity/Index | UBS- | 02/13/2025 | 01/15/2026 | 585 | 161,722 | 266.68 | | 7,021 | | 7,021 | | 3,827 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509568 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/08/2026 | 1,622 | 435,582 | 267.99 | | 10,503 | | 10,503 | | 10,959 | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2504271 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/22/2026 | 403 | 112,175 | 273.850000000002 | | 3,607 | | 3,607 | | 1,409 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500240 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/26/2025 | 368 | 99,874 | 284.410000000003 | | 899 | | 899 | | 329 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510794 | | N/A | Equity/Index | UBS- | 05/23/2025 | 03/05/2026 | 1,228 | 327,366 | 275.7 | | 3,460 | | 3,460 | | 3,812 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508918 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/25/2026 | 510 | 137,137 | 274.290000000002 | | 2,208 | | 2,208 | | 1,975 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408853 | | N/A | Equity/Index | UBS- | 11/21/2024 | 10/21/2025 | 1,278 | 360,340 | 282.08 | 8,227 | | | 8,227 | | 1,126 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507807 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/16/2026 | 846 | 227,189 | 270.81 | | 4,429 | | 4,429 | | 4,326 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407001 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/21/2025 | 4,314 | 1,210,655 | 274.51 | 40,271 | | | 40,271 | | 1,270 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2509591 | | N/A | Equity/Index | UBS- | 05/09/2025 | 01/05/2026 | 2,885 | 774,756 | 272.06 | | 11,641 | | 11,641 | | 10,939 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500598 | | N/A | Equity/Index | UBS- | 01/13/2025 | 02/17/2026 | 551 | 149,548 | 268.399999999998 | | 4,574 | | 2,648 | | 3,271 | | | (1,926) | | | | .0001 |
| UBSMPI-EUROPEAN TA2500243 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/26/2025 | 603 | 163,653 | 283.93 | | 1,526 | | 1,526 | | 559 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2513081 | | N/A | Equity/Index | UBS- | 06/26/2025 | 05/26/2026 | 550 | 147,665 | 267.25 | | 3,736 | | 3,736 | | 4,219 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507268 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/19/2026 | 374 | 99,812 | 279.32 | | 893 | | 893 | | 761 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505186 | | N/A | Equity/Index | UBS- | 03/12/2025 | 02/06/2026 | 366 | 99,757 | 275.75 | | 1,803 | | 1,803 | | 1,099 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2411518 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/29/2025 | 476 | 129,484 | 269.68 | 3,658 | | | 3,658 | | 2,234 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407872 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/23/2025 | 2,900 | 799,516 | 281.02 | 12,967 | | | 12,967 | | 2,565 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510186 | | N/A | Equity/Index | UBS- | 05/16/2025 | 04/10/2026 | 1,196 | 321,906 | 268.61 | | 8,036 | | 8,036 | | 7,759 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502060 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/24/2025 | 1,171 | 321,412 | 270.83 | | 9,838 | | 9,838 | | 4,883 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410020 | | N/A | Equity/Index | UBS- | 12/09/2024 | 11/03/2025 | 743 | 208,633 | 280.52 | 5,106 | | | 5,106 | | 840 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2501412 | | N/A | Equity/Index | UBS- | 01/24/2025 | 12/10/2025 | 1,033 | 283,286 | 281.23 | | 3,998 | | 3,998 | | 1,350 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510796 | | N/A | Equity/Index | UBS- | 05/23/2025 | 01/23/2026 | 410 | 109,300 | 273.850000000002 | | 1,174 | | 1,174 | | 1,342 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510778 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/17/2026 | 1,405 | 374,551 | 268.73 | | 7,702 | | 7,702 | | 9,022 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502059 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/29/2025 | 1,360 | 373,288 | 270.94 | | 11,000 | | 11,000 | | 5,687 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2408554 | | N/A | Equity/Index | UBS- | 11/14/2024 | 07/17/2025 | 1,413 | 396,301 | 276.99 | 10,679 | | | 10,679 | | 190 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407591 | | N/A | Equity/Index | UBS- | 10/25/2024 | 11/05/2025 | 360 | 100,319 | 268.57 | 4,521 | | | 1,539 | | 1,615 | | | (2,194) | | | | .0001 |
| UBSMPI-EUROPEAN TA2510190 | | N/A | Equity/Index | UBS- | 05/16/2025 | 03/06/2026 | 2,583 | 695,219 | 275.17 | | 9,785 | | 9,785 | | 8,802 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502209 | | N/A | Equity/Index | UBS- | 02/03/2025 | 01/09/2026 | 753 | 206,764 | 270.55 | | 6,360 | | 6,360 | | 3,398 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500345 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/19/2025 | 855 | 231,922 | 273.49 | | 4,628 | | 4,628 | | 2,589 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410025 | | N/A | Equity/Index | UBS- | 12/09/2024 | 10/22/2025 | 745 | 209,194 | 272.37 | 8,469 | | | 8,469 | | 1,952 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500271 | | N/A | Equity/Index | UBS- | 01/06/2025 | 01/16/2026 | 873 | 236,930 | 266.87 | | 7,799 | | 4,150 | | 5,595 | | | (3,649) | | | | .0001 |
| UBSMPI-EUROPEAN TA2504822 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/05/2026 | 2,474 | 681,896 | 275.8 | | 15,596 | | 15,596 | | 7,555 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407717 | | N/A | Equity/Index | UBS- | 10/29/2024 | 09/05/2025 | 1,017 | 281,671 | 282.68 | 4,293 | | | 4,293 | | 455 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510781 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/17/2026 | 2,089 | 556,895 | 269.27 | | 11,001 | | 11,001 | | 12,847 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503909 | | N/A | Equity/Index | UBS- | 02/24/2025 | 01/22/2026 | 3,789 | 1,050,223 | 275.06 | | 28,078 | | 28,078 | | 11,799 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2408275 | | N/A | Equity/Index | UBS- | 11/08/2024 | 11/07/2025 | 6,372 | 1,800,000 | 283.8972 | 39,420 | | | 39,420 | | 5,874 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406997 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/14/2025 | 1,143 | 320,765 | 275.64 | 10,140 | | | 10,140 | | 706 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505189 | | N/A | Equity/Index | UBS- | 03/12/2025 | 03/23/2026 | 1,759 | 479,432 | 272.52 | | 11,775 | | 8,321 | | 8,024 | | | (3,454) | | | | .0001 |
| UBSMPI-EUROPEAN TA2500242 | | N/A | Equity/Index | UBS- | 01/06/2025 | 11/28/2025 | 623 | 169,081 | 284.07 | | 1,571 | | 1,571 | | 581 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506011 | | N/A | Equity/Index | UBS- | 03/24/2025 | 02/27/2026 | 1,272 | 348,801 | 269.98 | | 10,889 | | 10,889 | | 6,877 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500329 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/11/2025 | 368 | 99,821 | 283.93 | | 854 | | 854 | | 345 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407566 | | N/A | Equity/Index | UBS- | 10/25/2024 | 10/20/2025 | 2,921 | 813,976 | 282.91000000000003 | 14,388 | | | 14,388 | | 2,222 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406453 | | N/A | Equity/Index | UBS- | 09/23/2024 | 09/17/2025 | 4,414 | 1,248,057 | 287.95 | 20,763 | | | 20,763 | | 1,914 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507282 | | N/A | Equity/Index | UBS- | 04/11/2025 | 02/13/2026 | 374 | 99,812 | 276.52 | | 1,089 | | 1,089 | | 995 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506876 | | N/A | Equity/Index | UBS- | 04/07/2025 | 08/26/2025 | 512 | 137,388 | 281.8 | | 426 | | 426 | | 150 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407868 | | N/A | Equity/Index | UBS- | 11/01/2024 | 10/13/2025 | 3,000 | 827,086 | 282.18 | 12,019 | | | 12,019 | | 2,104 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500328 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/11/2025 | 440 | 119,351 | 285.18 | | 923 | | 923 | | 368 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500340 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/17/2025 | 2,139 | 580,211 | 277.33 | | 8,590 | | 8,590 | | 4,155 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406291 | | N/A | Equity/Index | UBS- | 09/17/2024 | 07/18/2025 | 846 | 238,822 | 276.95 | 7,668 | | | 7,668 | | 108 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2409902 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/28/2025 | 957 | 269,256 | 283.42 | 5,574 | | | 5,574 | | 1,078 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500349 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/19/2025 | 3,471 | 941,520 | 271.7 | | 21,430 | | 21,430 | | 12,799 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2513182 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/02/2026 | 2,892 | 777,769 | 267.64 | | 19,950 | | 19,950 | | 21,676 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410723 | | N/A | Equity/Index | UBS- | 12/19/2024 | 07/08/2025 | 629 | 170,390 | 270.87 | 3,169 | | | 3,169 | | 374 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406827 | | N/A | Equity/Index | UBS- | 10/04/2024 | 10/06/2025 | 2,481 | 700,000 | 282.1429 | 16,968 | | | 16,968 | | 1,787 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508412 | | N/A | Equity/Index | UBS- | 04/25/2025 | 04/10/2026 | 372 | 100,047 | 271.93 | | 1,903 | | 1,903 | | 1,836 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504667 | | N/A | Equity/Index | UBS- | 03/05/2025 | 01/29/2026 | 1,370 | 377,713 | 279.97000000000003 | | 6,694 | | 6,694 | | 2,807 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406290 | | N/A | Equity/Index | UBS- | 09/17/2024 | 07/18/2025 | 1,768 | 499,099 | 279.26 | 13,706 | | | 13,706 | | 209 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500333 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/11/2025 | 817 | 221,614 | 280.27999999999997 | | 2,553 | | 2,553 | | 1,106 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504842 | | N/A | Equity/Index | UBS- | 03/07/2025 | 03/03/2026 | 1,424 | 392,490 | 270.33 | | 13,354 | | 13,354 | | 7,520 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2406617 | | N/A | Equity/Index | UBS- | 09/27/2024 | 09/12/2025 | 20,000 | 5,663,076 | 281.27999999999997 | 152,176 | | | 152,176 | | 11,182 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508611 | | N/A | Equity/Index | UBS- | 04/28/2025 | 03/25/2026 | 1,034 | 278,511 | 273.63 | | 4,620 | | 4,620 | | 4,263 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407714 | | N/A | Equity/Index | UBS- | 10/29/2024 | 10/29/2025 | 2,708 | 750,000 | 278.26400000000001 | 16,553 | | | 16,553 | | 3,480 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500262 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/05/2025 | 368 | 99,874 | 270.83999999999997 | | 2,398 | | 2,398 | | 1,420 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511214 | | N/A | Equity/Index | UBS- | 05/30/2025 | 04/24/2026 | 3,189 | 853,840 | 268.94 | | 18,832 | | 18,832 | | 20,525 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2506922 | | N/A | Equity/Index | UBS- | 04/07/2025 | 03/02/2026 | 1,113 | 298,658 | 279.02 | | 3,173 | | 3,173 | | 2,515 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2500600 | | N/A | Equity/Index | UBS- | 01/13/2025 | 02/06/2026 | 1,415 | 384,047 | 268.54000000000002 | | 11,518 | | 6,531 | | 8,137 | | | (4,987) | | | | .0001 |
| UBSMPI-EUROPEAN TA2508924 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/27/2026 | 895 | 240,663 | 274.57 | | 3,812 | | 3,812 | | 3,403 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410718 | | N/A | Equity/Index | UBS- | 12/19/2024 | 07/03/2025 | 1,038 | 281,184 | 276.04000000000002 | 3,077 | | | 3,077 | | 21 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504673 | | N/A | Equity/Index | UBS- | 03/05/2025 | 01/29/2026 | 364 | 100,356 | 276.31 | | 2,312 | | 2,312 | | 1,033 | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN TA2410021 | | N/A | Equity/Index | UBS- | 12/09/2024 | 11/04/2025 | 710 | 199,366 | 275.74 | 6,665 | | | 6,665 | | 1,333 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510787 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/10/2026 | 437 | 116,497 | 272.49 | | 1,773 | | 1,773 | | 2,023 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508914 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/18/2026 | 372 | 100,030 | 273.7 | | 1,658 | | 1,658 | | 1,491 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410349 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/12/2025 | 529 | 147,754 | 281.58 | 2,894 | | | 2,894 | | 583 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510779 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/17/2026 | 1,314 | 350,292 | 268.76 | | 7,187 | | 7,187 | | 8,418 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2507272 | | N/A | Equity/Index | UBS- | 04/11/2025 | 12/31/2025 | 467 | 124,632 | 274.75 | | 1,359 | | 1,359 | | 1,254 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511683 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/05/2026 | 621 | 166,288 | 269.57 | | 3,352 | | 3,352 | | 3,871 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2410342 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/26/2025 | 646 | 180,433 | 288.38 | 2,171 | | | 2,171 | | 506 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508422 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/18/2026 | 372 | 100,047 | 273.7 | | 1,691 | | 1,691 | | 1,489 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510187 | | N/A | Equity/Index | UBS- | 05/16/2025 | 04/14/2026 | 1,331 | 358,241 | 269.5 | | 8,058 | | 8,058 | | 8,092 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510184 | | N/A | Equity/Index | UBS- | 05/16/2025 | 04/10/2026 | 1,381 | 371,699 | 268.08 | | 9,631 | | 9,631 | | 9,335 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2512209 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/12/2026 | 847 | 226,983 | 268.11 | | 5,187 | | 5,187 | | 5,972 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2504263 | | N/A | Equity/Index | UBS- | 02/28/2025 | 01/23/2026 | 445 | 123,866 | 274.93 | | 3,719 | | 3,719 | | 1,418 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2503240 | | N/A | Equity/Index | UBS- | 02/14/2025 | 01/02/2026 | 2,328 | 642,172 | 272.88 | | 18,669 | | 18,669 | | 8,217 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2502046 | | N/A | Equity/Index | UBS- | 01/31/2025 | 12/24/2025 | 2,107 | 578,322 | 273.31 | | 14,987 | | 14,987 | | 6,796 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2510791 | | N/A | Equity/Index | UBS- | 05/23/2025 | 03/09/2026 | 375 | 99,969 | 274.86 | | 1,149 | | 1,149 | | 1,277 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2407718 | | N/A | Equity/Index | UBS- | 10/29/2024 | 07/18/2025 | 1,051 | 291,087 | 278.57 | 5,453 | | | 5,453 | | 124 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2511674 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/01/2026 | 2,900 | 776,545 | 268.899999999998 | | 17,211 | | 17,211 | | 18,949 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2505188 | | N/A | Equity/Index | UBS- | 03/12/2025 | 02/02/2026 | 2,423 | 660,412 | 274.589999999997 | | 13,668 | | 13,668 | | 7,973 | | | | | | | .0001 |
| UBSMPI-EUROPEAN TA2508913 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/20/2026 | 1,047 | 281,535 | 273.36 | | 4,810 | | 4,810 | | 4,355 | | | | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507539 | | N/A | Equity/Index | UBS- | 04/14/2025 | 03/12/2027 | 416 | 111,556 | 272.56 | | 2,974 | | 2,645 | | 3,079 | | | (329) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409104 | | N/A | Equity/Index | UBS- | 11/25/2024 | 10/16/2026 | 1,482 | 419,459 | 283.06 | 13,770 | | | 9,433 | | 5,652 | | | (3,617) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307392 | | N/A | Equity/Index | UBS- | 09/05/2023 | 07/11/2025 | 4,431 | 1,210,803 | 278.92 | 30,111 | | | 447 | | 218 | | | (8,098) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400320 | | N/A | Equity/Index | UBS- | 01/19/2024 | 01/20/2026 | 2,248 | 600,000 | 267.480000000002 | 20,130 | | | 5,613 | | 13,153 | | | (5,005) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502608 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/14/2027 | 363 | 99,818 | 273.600000000002 | | 3,536 | | 2,827 | | 2,478 | | | (709) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510338 | | N/A | Equity/Index | UBS- | 05/19/2025 | 04/09/2027 | 415 | 111,606 | 267.18 | | 4,012 | | 3,767 | | 4,170 | | | (245) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307123 | | N/A | Equity/Index | UBS- | 08/25/2023 | 08/26/2025 | 2,197 | 600,000 | 275.166099999997 | 18,672 | | | 1,436 | | 1,718 | | | (4,642) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510585 | | N/A | Equity/Index | UBS- | 05/22/2025 | 04/20/2027 | 822 | 219,008 | 268.55 | | 6,556 | | 6,189 | | 7,676 | | | (367) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306806 | | N/A | Equity/Index | UBS- | 08/08/2023 | 08/08/2025 | 1,447 | 400,000 | 278.332499999998 | 12,520 | | | 653 | | 382 | | | (3,109) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400215 | | N/A | Equity/Index | UBS- | 01/12/2024 | 01/13/2026 | 5,220 | 1,400,000 | 269.2715 | 46,130 | | | 12,437 | | 25,339 | | | (11,485) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512639 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/11/2027 | 566 | 151,923 | 268.040000000002 | | 5,224 | | 5,166 | | 5,684 | | | (58) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401755 | | N/A | Equity/Index | UBS- | 04/03/2024 | 03/13/2026 | 3,153 | 864,918 | 271.26 | 33,521 | | | 12,090 | | 14,974 | | | (8,582) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505362 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/18/2027 | 6,206 | 1,696,427 | 276.899999999998 | | 47,671 | | 40,483 | | 36,908 | | | (7,188) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307533 | | N/A | Equity/Index | UBS- | 09/13/2023 | 08/29/2025 | 7,691 | 2,104,232 | 275.92 | 63,808 | | | 5,273 | | 5,598 | | | (16,175) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2400949 | | N/A | Equity/Index | UBS- | 02/23/2024 | 02/23/2026 | 3,706 | 1,000,000 | 270.23140000000001 | 33,700 | | | 10,986 | | 18,142 | | | (8,390) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307553 | | N/A | Equity/Index | UBS- | 09/15/2023 | 09/15/2025 | 3,286 | 900,000 | 275.2672 | 28,782 | | | 3,009 | | 3,515 | | | (7,166) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500597 | | N/A | Equity/Index | UBS- | 01/13/2025 | 12/24/2026 | 1,001 | 271,683 | 275.20999999999998 | | 7,504 | | 5,726 | | 5,941 | | | (1,778) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2402032 | | N/A | Equity/Index | UBS- | 04/19/2024 | 04/20/2026 | 1,844 | 500,000 | 271.67849999999999 | 16,595 | | | 6,688 | | 9,050 | | | (4,132) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506751 | | N/A | Equity/Index | UBS- | 04/04/2025 | 06/26/2026 | 522 | 141,277 | 271.23 | | 3,557 | | 2,877 | | 3,139 | | | (679) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512203 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/11/2027 | 500 | 133,992 | 269.45999999998 | | 4,139 | | 4,050 | | 4,578 | | | (89) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507793 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/03/2027 | 807 | 216,716 | 278.26 | | 4,363 | | 3,908 | | 4,344 | | | (455) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401754 | | N/A | Equity/Index | UBS- | 04/03/2024 | 04/01/2026 | 4,060 | 1,113,723 | 274.48 | 37,782 | | | 14,259 | | 15,318 | | | (9,420) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2406911 | | N/A | Equity/Index | UBS- | 10/07/2024 | 02/11/2026 | 1,117 | 313,468 | 268.63 | 16,309 | | | 7,474 | | 6,415 | | | (6,012) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508404 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/18/2027 | 1,115 | 299,873 | 274.2 | | 7,658 | | 6,946 | | 7,661 | | | (711) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508418 | | N/A | Equity/Index | UBS- | 04/25/2025 | 09/25/2026 | 459 | 123,446 | 281.77999999999997 | | 1,624 | | 1,422 | | 1,547 | | | (202) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502607 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/13/2027 | 605 | 166,364 | 273.54000000002 | | 5,907 | | 4,720 | | 4,138 | | | (1,186) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2305994 | | N/A | Equity/Index | UBS- | 07/07/2023 | 07/07/2025 | 2,537 | 700,000 | 277.31286599999999 | 22,421 | | | 185 | | 83 | | | (5,582) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403170 | | N/A | Equity/Index | UBS- | 05/30/2024 | 04/28/2026 | 2,001 | 543,582 | 272.7 | 17,275 | | | 7,460 | | 9,257 | | | (4,486) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507070 | | N/A | Equity/Index | UBS- | 04/09/2025 | 04/08/2027 | 376 | 100,597 | 268.27 | | 3,315 | | 2,941 | | 3,539 | | | (373) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407017 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/22/2026 | 1,000 | 280,634 | 274.82 | 11,845 | | | 7,013 | | 5,026 | | | (3,288) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502610 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/15/2027 | 2,391 | 657,482 | 273.89 | | 22,995 | | 18,390 | | 16,097 | | | (4,606) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409916 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/27/2026 | 3,920 | 1,102,908 | 283.51 | 33,625 | | | 24,071 | | 15,618 | | | (8,476) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307395 | | N/A | Equity/Index | UBS- | 09/05/2023 | 07/14/2025 | 4,050 | 1,106,692 | 279.73 | 26,521 | | | 510 | | 248 | | | (7,101) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507828 | | N/A | Equity/Index | UBS- | 04/17/2025 | 10/05/2026 | 531 | 142,598 | 282.14 | | 1,850 | | 1,603 | | 1,767 | | | (247) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409374 | | N/A | Equity/Index | UBS- | 11/29/2024 | 09/25/2026 | 1,356 | 384,434 | 283.14999999998 | 12,641 | | | 8,612 | | 4,965 | | | (3,456) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512366 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/14/2027 | 1,094 | 293,294 | 267.48 | | 10,037 | | 9,835 | | 11,068 | | | (202) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407235 | | N/A | Equity/Index | UBS- | 10/15/2024 | 09/11/2026 | 2,658 | 748,758 | 281.37 | 25,229 | | | 15,863 | | 10,119 | | | (6,570) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505252 | | N/A | Equity/Index | UBS- | 03/13/2025 | 01/04/2027 | 1,796 | 489,201 | 272.06 | | 16,083 | | 13,431 | | 13,069 | | | (2,652) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308358 | | N/A | Equity/Index | UBS- | 10/27/2023 | 10/29/2025 | 2,255 | 600,000 | 267.00639999999999 | 19,566 | | | 3,221 | | 11,510 | | | (4,858) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506738 | | N/A | Equity/Index | UBS- | 04/04/2025 | 01/22/2027 | 1,220 | 330,187 | 274.10000000002 | | 8,815 | | 7,671 | | 8,047 | | | (1,144) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2513171 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/22/2027 | 2,049 | 551,054 | 268.41000000003 | | 19,194 | | 19,167 | | 20,277 | | | (27) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507544 | | N/A | Equity/Index | UBS- | 04/14/2025 | 03/05/2027 | 2,191 | 587,544 | 275.02999999997 | | 13,711 | | 12,179 | | 14,082 | | | (1,532) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507784 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/15/2027 | 394 | 105,807 | 275.94 | | 2,434 | | 2,184 | | 2,442 | | | (249) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507549 | | N/A | Equity/Index | UBS- | 04/14/2025 | 02/26/2027 | 2,932 | 786,252 | 276.48 | | 16,890 | | 14,983 | | 17,253 | | | (1,907) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2513172 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/21/2027 | 1,187 | 319,230 | 268.41000000003 | | 11,112 | | 11,096 | | 11,740 | | | (15) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401893 | | N/A | Equity/Index | UBS- | 04/11/2024 | 04/08/2026 | 3,000 | 816,397 | 274.31 | 25,127 | | | 9,766 | | 11,560 | | | (6,290) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2309351 | | N/A | Equity/Index | UBS- | 12/22/2023 | 12/23/2025 | 3,708 | 1,000,000 | 271.08600000001 | 32,430 | | | 7,806 | | 14,028 | | | (8,074) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308584 | | N/A | Equity/Index | UBS- | 11/10/2023 | 11/10/2025 | 1,886 | 500,000 | 266.55239999998 | 15,925 | | | 2,891 | | 10,421 | | | (3,965) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2410023 | | N/A | Equity/Index | UBS- | 12/09/2024 | 10/23/2026 | 824 | 231,377 | 281.83 | 7,225 | | | 5,075 | | 3,332 | | | (1,918) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407515 | | N/A | Equity/Index | UBS- | 10/24/2024 | 09/21/2026 | 3,132 | 877,736 | 281.75 | 27,122 | | | 17,419 | | 11,764 | | | (7,053) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2405798 | | N/A | Equity/Index | UBS- | 08/30/2024 | 08/28/2026 | 4,496 | 1,250,000 | 278.0933 | 43,251 | | | 25,269 | | 19,354 | | | (10,813) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2309148 | | N/A | Equity/Index | UBS- | 12/12/2023 | 08/08/2025 | 6,383 | 1,691,417 | 279.89 | 23,552 | | | 1,484 | | 1,125 | | | (7,070) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502611 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/14/2027 | 2,366 | 650,607 | 273.89 | | 22,741 | | 18,180 | | 15,908 | | | (4,561) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511664 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/06/2027 | 782 | 209,399 | 268.92 | | 6,579 | | 6,371 | | 7,315 | | | (208) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400474 | | N/A | Equity/Index | UBS- | 01/30/2024 | 01/30/2026 | 2,593 | 700,000 | 270.20580000000001 | 23,884 | | | 6,978 | | 12,062 | | | (5,930) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507790 | | N/A | Equity/Index | UBS- | 04/17/2025 | 02/26/2027 | 565 | 151,728 | 277.33 | | 3,188 | | 2,853 | | 3,185 | | | (335) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512635 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/01/2027 | 770 | 206,679 | 267.75 | | 7,159 | | 7,078 | | 7,788 | | | (81) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508911 | | N/A | Equity/Index | UBS- | 05/02/2025 | 03/31/2027 | 4,150 | 1,115,921 | 275.37 | | 26,952 | | 24,741 | | 27,137 | | | (2,210) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403159 | | N/A | Equity/Index | UBS- | 05/29/2024 | 05/18/2026 | 3,120 | 847,124 | 277.17 | 21,934 | | | 9,806 | | 10,580 | | | (5,529) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400542 | | N/A | Equity/Index | UBS- | 02/02/2024 | 02/03/2026 | 2,230 | 600,000 | 269.3723 | 20,424 | | | 6,088 | | 11,290 | | | (5,078) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512528 | | N/A | Equity/Index | UBS- | 06/18/2025 | 05/18/2027 | 404 | 108,340 | 269.14999999999998 | | 3,437 | | 3,382 | | 3,780 | | | (54) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508609 | | N/A | Equity/Index | UBS- | 04/28/2025 | 03/25/2027 | 717 | 193,126 | 276.89999999999998 | | 4,407 | | 4,007 | | 4,313 | | | (399) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407570 | | N/A | Equity/Index | UBS- | 10/25/2024 | 10/16/2026 | 3,569 | 994,550 | 282.7 | 27,722 | | | 18,224 | | 13,216 | | | (6,988) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505349 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/05/2027 | 830 | 226,883 | 274.98 | | 6,931 | | 5,866 | | 5,381 | | | (1,065) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512527 | | N/A | Equity/Index | UBS- | 06/18/2025 | 05/14/2027 | 1,467 | 393,402 | 267.57 | | 13,442 | | 13,229 | | 14,787 | | | (213) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507832 | | N/A | Equity/Index | UBS- | 04/17/2025 | 09/18/2026 | 952 | 255,655 | 281.75 | | 3,290 | | 2,837 | | 3,142 | | | (454) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308356 | | N/A | Equity/Index | UBS- | 10/27/2023 | 10/28/2025 | 2,631 | 700,000 | 267.00639999999999 | 22,806 | | | 3,728 | | 13,380 | | | (5,670) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506735 | | N/A | Equity/Index | UBS- | 04/04/2025 | 12/30/2026 | 490 | 132,616 | 271.83 | | 3,908 | | 3,382 | | 3,576 | | | (526) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508606 | | N/A | Equity/Index | UBS- | 04/28/2025 | 03/30/2027 | 1,697 | 457,093 | 274.49 | | 11,848 | | 10,781 | | 11,659 | | | (1,066) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506732 | | N/A | Equity/Index | UBS- | 04/04/2025 | 01/11/2027 | 989 | 267,668 | 270.55 | | 8,515 | | 7,391 | | 7,830 | | | (1,124) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306735 | | N/A | Equity/Index | UBS- | 08/04/2023 | 08/04/2025 | 5,801 | 1,600,000 | 277.89030000000002 | 49,744 | | | 2,326 | | 1,343 | | | (12,385) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507814 | | N/A | Equity/Index | UBS- | 04/17/2025 | 09/09/2026 | 723 | 194,158 | 278.23 | | 3,067 | | 2,637 | | 2,977 | | | (430) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2504847 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/04/2027 | 863 | 237,864 | 275.43 | | 7,982 | | 6,686 | | 5,536 | | | (1,296) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508927 | | N/A | Equity/Index | UBS- | 05/02/2025 | 09/30/2026 | 554 | 148,969 | 283.14999999999998 | | 1,788 | | 1,589 | | 1,720 | | | (199) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2411519 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/11/2026 | 2,579 | 701,553 | 279.48 | 16,241 | | | 12,112 | | 11,834 | | | (4,129) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500261 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/04/2026 | 4,152 | 1,126,842 | 281.8 | | 22,125 | | 16,562 | | 16,367 | | | (5,563) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508608 | | N/A | Equity/Index | UBS- | 04/28/2025 | 03/25/2027 | 3,336 | 898,563 | 274.49 | | 23,184 | | 21,082 | | 22,820 | | | (2,102) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407037 | | N/A | Equity/Index | UBS- | 10/07/2024 | 06/17/2026 | 2,272 | 637,600 | 271.88 | 30,190 | | | 17,174 | | 12,958 | | | (8,856) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502053 | | N/A | Equity/Index | UBS- | 01/31/2025 | 08/28/2026 | 522 | 143,277 | 278.01 | | 3,557 | | 2,635 | | 2,252 | | | (922) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409917 | | N/A | Equity/Index | UBS- | 12/06/2024 | 12/01/2026 | 1,257 | 353,662 | 283.51 | 10,814 | | | 7,759 | | 5,037 | | | (2,711) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512367 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/14/2027 | 1,574 | 421,979 | 268.64 | | 13,647 | | 13,372 | | 15,055 | | | (275) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502717 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/08/2027 | 967 | 266,473 | 270.55 | | 11,081 | | 8,852 | | 7,728 | | | (2,229) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2401793 | | N/A | Equity/Index | UBS- | 04/05/2024 | 04/02/2026 | 6,926 | 1,900,000 | 274.32319999999999 | 64,904 | | | 24,687 | | 26,570 | | | (16,248) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2309458 | | N/A | Equity/Index | UBS- | 12/29/2023 | 12/31/2025 | 1,484 | 400,000 | 270.74759999999998 | 13,128 | | | 3,300 | | 5,983 | | | (3,264) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2405100 | | N/A | Equity/Index | UBS- | 08/08/2024 | 08/07/2026 | 4,377 | 1,200,000 | 274.221 | 41,508 | | | 22,921 | | 22,556 | | | (10,320) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307984 | | N/A | Equity/Index | UBS- | 10/06/2023 | 10/07/2025 | 3,761 | 1,000,000 | 267.64280000000002 | 31,320 | | | 4,222 | | 16,534 | | | (7,798) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407008 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/31/2026 | 1,006 | 282,318 | 276.33 | 11,181 | | | 6,682 | | 4,692 | | | (3,062) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511367 | | N/A | Equity/Index | UBS- | 06/02/2025 | 04/30/2027 | 897 | 240,077 | 268.89999999998 | | 7,502 | | 7,200 | | 8,359 | | | (302) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507545 | | N/A | Equity/Index | UBS- | 04/14/2025 | 01/29/2027 | 375 | 100,561 | 274.3 | | 2,352 | | 2,075 | | 2,417 | | | (277) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507795 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/01/2027 | 1,252 | 336,219 | 278.35000000002 | | 6,721 | | 6,018 | | 6,683 | | | (703) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507803 | | N/A | Equity/Index | UBS- | 04/17/2025 | 10/29/2026 | 611 | 164,081 | 276.95999999998 | | 3,026 | | 2,640 | | 2,985 | | | (386) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2411521 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/14/2026 | 721 | 196,130 | 279.94 | 4,451 | | | 3,324 | | 3,232 | | | (1,127) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2513074 | | N/A | Equity/Index | UBS- | 06/26/2025 | 05/26/2027 | 609 | 163,506 | 269.82 | | 5,108 | | 5,078 | | 5,567 | | | (29) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407020 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/14/2026 | 1,560 | 437,789 | 274.60000000002 | 18,586 | | | 10,909 | | 7,827 | | | (5,224) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2509770 | | N/A | Equity/Index | UBS- | 05/12/2025 | 04/13/2027 | 2,298 | 616,122 | 266.88 | | 21,765 | | 20,242 | | 23,379 | | | (1,524) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407586 | | N/A | Equity/Index | UBS- | 10/25/2024 | 12/16/2025 | 1,390 | 387,342 | 269.37 | 17,099 | | | 6,939 | | 6,488 | | | (7,475) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2410024 | | N/A | Equity/Index | UBS- | 12/09/2024 | 10/22/2026 | 792 | 222,392 | 281.06 | 7,198 | | | 5,052 | | 3,325 | | | (1,913) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409108 | | N/A | Equity/Index | UBS- | 11/25/2024 | 10/21/2026 | 1,175 | 332,567 | 281.38 | 11,832 | | | 8,133 | | 4,908 | | | (3,086) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401955 | | N/A | Equity/Index | UBS- | 04/15/2024 | 03/03/2026 | 5,023 | 1,359,223 | 270.38 | 45,421 | | | 16,245 | | 24,864 | | | (12,002) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407579 | | N/A | Equity/Index | UBS- | 10/25/2024 | 06/11/2026 | 503 | 140,168 | 271.61 | 6,080 | | | 3,549 | | 2,883 | | | (1,862) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511208 | | N/A | Equity/Index | UBS- | 05/30/2025 | 04/23/2027 | 3,203 | 857,589 | 268.72000000003 | | 27,085 | | 25,946 | | 29,983 | | | (1,138) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512113 | | N/A | Equity/Index | UBS- | 06/12/2025 | 05/12/2027 | 1,013 | 272,387 | 268.11 | | 9,413 | | 9,170 | | 9,962 | | | (243) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500254 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/01/2026 | 649 | 176,137 | 285.63 | | 2,836 | | 2,120 | | 2,044 | | | (716) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307958 | | N/A | Equity/Index | UBS- | 10/05/2023 | 10/03/2025 | 4,522 | 1,200,000 | 266.70069999998 | 38,364 | | | 4,981 | | 22,358 | | | (9,591) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401772 | | N/A | Equity/Index | UBS- | 04/04/2024 | 03/30/2026 | 3,735 | 1,021,848 | 277.62 | 28,949 | | | 10,921 | | 10,684 | | | (7,267) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508410 | | N/A | Equity/Index | UBS- | 04/25/2025 | 01/25/2027 | 591 | 158,946 | 276.98 | | 3,321 | | 2,987 | | 3,279 | | | (334) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401959 | | N/A | Equity/Index | UBS- | 04/15/2024 | 03/31/2026 | 2,742 | 741,985 | 276.88 | 18,578 | | | 7,113 | | 8,192 | | | (4,716) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403373 | | N/A | Equity/Index | UBS- | 06/07/2024 | 06/08/2026 | 3,680 | 1,000,000 | 271.73180000000002 | 34,190 | | | 16,062 | | 19,872 | | | (8,501) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2513075 | | N/A | Equity/Index | UBS- | 06/26/2025 | 05/19/2027 | 476 | 127,798 | 269.98 | | 3,940 | | 3,917 | | 4,296 | | | (23) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508423 | | N/A | Equity/Index | UBS- | 04/25/2025 | 11/12/2026 | 399 | 107,309 | 284.39999999998 | | 1,320 | | 1,170 | | 1,257 | | | (150) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401953 | | N/A | Equity/Index | UBS- | 04/15/2024 | 04/09/2026 | 2,956 | 799,893 | 274.74 | 22,357 | | | 8,732 | | 10,925 | | | (5,605) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508748 | | N/A | Equity/Index | UBS- | 04/29/2025 | 03/25/2027 | 472 | 127,289 | 274.36 | | 3,363 | | 3,063 | | 3,261 | | | (300) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2410361 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/17/2026 | 1,280 | 357,515 | 280.25 | 11,367 | | | 8,172 | | 5,785 | | | (2,935) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409453 | | N/A | Equity/Index | UBS- | 12/02/2024 | 11/06/2026 | 1,982 | 560,053 | 284.72000000003 | 16,825 | | | 11,799 | | 7,256 | | | (4,332) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500446 | | N/A | Equity/Index | UBS- | 01/08/2025 | 12/23/2026 | 2,589 | 703,170 | 271.99 | | 23,038 | | 17,449 | | 18,427 | | | (5,590) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505363 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/11/2027 | 423 | 115,628 | 277.8 | | 3,090 | | 2,619 | | 2,379 | | | (471) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2505361 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/19/2027 | 2,778 | 759,374 | 276.89999999998 | | 21,357 | | 18,141 | | 16,545 | | | (3,216) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2408935 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/06/2026 | 6,375 | 1,802,164 | 281.88 | 62,406 | | | 43,272 | | 26,666 | | | (15,887) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508409 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/24/2027 | 835 | 224,569 | 276.83 | | 5,043 | | 4,579 | | 5,011 | | | (464) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409574 | | N/A | Equity/Index | UBS- | 12/04/2024 | 10/09/2026 | 2,151 | 606,528 | 280.35000000002 | 21,302 | | | 14,719 | | 9,226 | | | (5,729) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2305997 | | N/A | Equity/Index | UBS- | 07/07/2023 | 07/08/2025 | 2,537 | 700,000 | 277.31286599999 | 22,435 | | | 216 | | 95 | | | (5,578) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512531 | | N/A | Equity/Index | UBS- | 06/18/2025 | 05/07/2027 | 373 | 100,027 | 270.83 | | 2,894 | | 2,847 | | 3,188 | | | (46) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512630 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/08/2027 | 1,243 | 333,639 | 267.77 | | 11,599 | | 11,469 | | 12,612 | | | (130) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510586 | | N/A | Equity/Index | UBS- | 05/22/2025 | 04/21/2027 | 569 | 151,600 | 269.07 | | 4,425 | | 4,177 | | 5,179 | | | (247) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2405955 | | N/A | Equity/Index | UBS- | 09/06/2024 | 09/04/2026 | 9,382 | 2,600,000 | 277.27679999998 | 88,010 | | | 52,199 | | 42,852 | | | (21,972) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307796 | | N/A | Equity/Index | UBS- | 09/27/2023 | 09/26/2025 | 4,458 | 1,200,000 | 270.55090000001 | 38,280 | | | 4,575 | | 12,173 | | | (9,517) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2504846 | | N/A | Equity/Index | UBS- | 03/07/2025 | 01/28/2027 | 2,484 | 684,652 | 275.52 | | 22,767 | | 19,033 | | 15,735 | | | (3,734) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511211 | | N/A | Equity/Index | UBS- | 05/30/2025 | 04/29/2027 | 1,108 | 296,662 | 269.68 | | 8,975 | | 8,601 | | 9,926 | | | (374) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401753 | | N/A | Equity/Index | UBS- | 04/03/2024 | 04/02/2026 | 2,327 | 638,333 | 276.95999999998 | 19,348 | | | 7,319 | | 7,159 | | | (4,817) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507792 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/08/2027 | 646 | 173,480 | 278.23 | | 3,518 | | 3,154 | | 3,502 | | | (364) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407032 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/10/2026 | 2,951 | 828,151 | 272.58999999997 | 38,388 | | | 22,433 | | 16,732 | | | (10,857) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506740 | | N/A | Equity/Index | UBS- | 04/04/2025 | 01/25/2027 | 614 | 166,176 | 274.24 | | 4,416 | | 3,846 | | 4,027 | | | (570) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500606 | | N/A | Equity/Index | UBS- | 01/13/2025 | 02/24/2026 | 669 | 181,574 | 269.85000000002 | | 5,103 | | 2,991 | | 3,550 | | | (2,112) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307396 | | N/A | Equity/Index | UBS- | 09/05/2023 | 07/18/2025 | 7,291 | 1,992,319 | 281.56 | 43,799 | | | 1,095 | | 555 | | | (11,658) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401539 | | N/A | Equity/Index | UBS- | 03/22/2024 | 03/23/2026 | 3,669 | 1,000,000 | 272.87270000001 | 33,790 | | | 12,317 | | 15,350 | | | (8,413) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510093 | | N/A | Equity/Index | UBS- | 05/15/2025 | 04/09/2027 | 649 | 174,350 | 267.2 | | 6,186 | | 5,775 | | 6,505 | | | (411) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512368 | | N/A | Equity/Index | UBS- | 06/16/2025 | 05/18/2027 | 1,300 | 348,521 | 269.14999999998 | | 11,025 | | 10,804 | | 12,154 | | | (220) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403172 | | N/A | Equity/Index | UBS- | 05/30/2024 | 05/19/2026 | 2,960 | 804,099 | 276.14 | 22,077 | | | 9,901 | | 10,930 | | | (5,565) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512114 | | N/A | Equity/Index | UBS- | 06/12/2025 | 05/07/2027 | 714 | 191,989 | 268.52999999997 | | 6,479 | | 6,311 | | 6,860 | | | (168) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2410779 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/02/2026 | 4,176 | 1,136,411 | 282.57 | 22,634 | | | 16,569 | | 15,804 | | | (5,778) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506009 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/04/2027 | 4,042 | 1,108,377 | 275.62 | | 34,703 | | 29,906 | | 26,305 | | | (4,797) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2504855 | | N/A | Equity/Index | UBS- | 03/07/2025 | 01/28/2027 | 895 | 246,684 | 274.48 | | 8,617 | | 7,204 | | 5,982 | | | (1,413) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308127 | | N/A | Equity/Index | UBS- | 10/13/2023 | 10/14/2025 | 3,735 | 1,000,000 | 269.0104 | 32,150 | | | 4,637 | | 13,988 | | | (7,993) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2501580 | | N/A | Equity/Index | UBS- | 01/27/2025 | 12/24/2026 | 845 | 232,368 | 275.20999999998 | | 7,589 | | 5,907 | | 5,158 | | | (1,682) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403158 | | N/A | Equity/Index | UBS- | 05/29/2024 | 05/15/2026 | 5,148 | 1,397,755 | 276.10000000002 | 37,986 | | | 16,895 | | 18,899 | | | (9,616) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2405345 | | N/A | Equity/Index | UBS- | 08/16/2024 | 08/14/2026 | 2,903 | 800,000 | 275.62279999998 | 27,688 | | | 15,620 | | 13,945 | | | (6,912) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505255 | | N/A | Equity/Index | UBS- | 03/13/2025 | 01/21/2027 | 1,666 | 453,791 | 274.10000000002 | | 13,661 | | 11,465 | | 11,060 | | | (2,196) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306460 | | N/A | Equity/Index | UBS- | 07/21/2023 | 07/21/2025 | 2,133 | 600,000 | 282.30853400001 | 19,644 | | | 540 | | 214 | | | (4,891) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502201 | | N/A | Equity/Index | UBS- | 02/03/2025 | 01/08/2027 | 2,343 | 643,358 | 270.55 | | 25,730 | | 20,350 | | 18,645 | | | (5,380) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2400028 | | N/A | Equity/Index | UBS- | 01/04/2024 | 01/02/2026 | 2,619 | 700,000 | 268.55489999999998 | 22,778 | | | 5,812 | | 13,308 | | | (5,687) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403155 | | N/A | Equity/Index | UBS- | 05/29/2024 | 05/06/2026 | 3,136 | 851,469 | 272.39 | 27,387 | | | 11,987 | | 15,119 | | | (7,021) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409920 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/06/2026 | 2,639 | 742,493 | 282.48 | 23,384 | | | 16,540 | | 10,645 | | | (6,072) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2408277 | | N/A | Equity/Index | UBS- | 11/08/2024 | 11/09/2026 | 1,062 | 300,000 | 282.48480000000001 | 10,152 | | | 6,926 | | 4,312 | | | (2,528) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2509116 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/05/2027 | 1,008 | 271,074 | 274.7 | | 6,792 | | 6,257 | | 6,862 | | | (535) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2513174 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/21/2027 | 756 | 203,317 | 272.44 | | 5,828 | | 5,820 | | 6,155 | | | (8) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2406912 | | N/A | Equity/Index | UBS- | 10/07/2024 | 02/11/2026 | 973 | 273,057 | 269.97000000000003 | 13,340 | | | 6,113 | | 4,977 | | | (4,918) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407715 | | N/A | Equity/Index | UBS- | 10/29/2024 | 10/29/2026 | 993 | 275,000 | 277.43310000000002 | 9,111 | | | 6,061 | | 4,955 | | | (2,262) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2404746 | | N/A | Equity/Index | UBS- | 07/26/2024 | 07/27/2026 | 3,632 | 1,000,000 | 275.31610000000001 | 34,500 | | | 18,530 | | 17,077 | | | (8,578) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401311 | | N/A | Equity/Index | UBS- | 03/15/2024 | 03/16/2026 | 2,585 | 700,000 | 271.1121 | 23,660 | | | 8,397 | | 12,310 | | | (5,891) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506005 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/04/2027 | 1,793 | 491,667 | 275.02999999999997 | | 15,832 | | 13,644 | | 12,024 | | | (2,188) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2504849 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/04/2027 | 364 | 100,327 | 275.29000000002 | | 3,389 | | 2,839 | | 2,352 | | | (550) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512626 | | N/A | Equity/Index | UBS- | 06/20/2025 | 05/24/2027 | 2,451 | 657,884 | 266.58 | | 23,973 | | 23,700 | | 26,068 | | | (274) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507785 | | N/A | Equity/Index | UBS- | 04/17/2025 | 02/12/2027 | 1,733 | 465,389 | 275.24 | | 10,749 | | 9,596 | | 10,801 | | | (1,153) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308329 | | N/A | Equity/Index | UBS- | 10/26/2023 | 10/24/2025 | 2,259 | 600,000 | 266.5711 | 19,470 | | | 3,088 | | 12,013 | | | (4,861) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506743 | | N/A | Equity/Index | UBS- | 04/04/2025 | 02/12/2027 | 1,462 | 395,683 | 275.05 | | 10,255 | | 8,965 | | 9,369 | | | (1,289) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307642 | | N/A | Equity/Index | UBS- | 09/20/2023 | 09/03/2025 | 3,691 | 1,009,110 | 277.18 | 28,503 | | | 2,562 | | 2,296 | | | (7,246) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507074 | | N/A | Equity/Index | UBS- | 04/09/2025 | 04/02/2027 | 2,071 | 554,084 | 270.64 | | 16,200 | | 14,360 | | 17,190 | | | (1,840) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2406622 | | N/A | Equity/Index | UBS- | 09/27/2024 | 09/29/2026 | 3,178 | 900,000 | 283.15379999999999 | 30,798 | | | 19,222 | | 11,574 | | | (7,647) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407580 | | N/A | Equity/Index | UBS- | 10/25/2024 | 12/24/2025 | 474 | 132,086 | 269.68 | 5,761 | | | 2,403 | | 2,196 | | | (2,471) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306355 | | N/A | Equity/Index | UBS- | 07/18/2023 | 07/18/2025 | 1,432 | 400,000 | 280.31657100000001 | 13,076 | | | 305 | | 124 | | | (3,247) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2406828 | | N/A | Equity/Index | UBS- | 10/04/2024 | 10/02/2026 | 1,063 | 300,000 | 282.1429 | 10,191 | | | 6,438 | | 4,063 | | | (2,544) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407595 | | N/A | Equity/Index | UBS- | 10/25/2024 | 12/02/2025 | 664 | 185,033 | 267.45 | 8,964 | | | 3,451 | | 3,638 | | | (4,056) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407348 | | N/A | Equity/Index | UBS- | 10/18/2024 | 10/19/2026 | 6,716 | 1,900,000 | 282.90600000001 | 64,562 | | | 42,125 | | 25,726 | | | (16,052) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407576 | | N/A | Equity/Index | UBS- | 10/25/2024 | 08/06/2026 | 474 | 132,086 | 274.24 | 5,223 | | | 3,237 | | 2,514 | | | (1,461) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2305978 | | N/A | Equity/Index | UBS- | 07/06/2023 | 07/03/2025 | 5,430 | 1,500,000 | 277.49684100000002 | 48,135 | | | 133 | | 76 | | | (12,034) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507796 | | N/A | Equity/Index | UBS- | 04/17/2025 | 06/26/2026 | 1,191 | 319,837 | 270.93 | | 7,239 | | 6,047 | | 7,240 | | | (1,193) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2405956 | | N/A | Equity/Index | UBS- | 09/06/2024 | 09/08/2026 | 6,856 | 1,900,000 | 277.27679999999998 | 64,486 | | | 38,391 | | 31,496 | | | (16,011) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308581 | | N/A | Equity/Index | UBS- | 11/10/2023 | 11/06/2025 | 3,395 | 900,000 | 268.85849999999999 | 25,605 | | | 4,533 | | 14,090 | | | (6,410) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506739 | | N/A | Equity/Index | UBS- | 04/04/2025 | 01/29/2027 | 363 | 98,244 | 274.29000000002 | | 2,614 | | 2,278 | | 2,388 | | | (336) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2410360 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/20/2026 | 1,032 | 288,246 | 281.39999999998 | 8,701 | | | 6,266 | | 4,423 | | | (2,237) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403474 | | N/A | Equity/Index | UBS- | 06/10/2024 | 06/10/2026 | 1,839 | 500,000 | 272.13290000001 | 16,915 | | | 7,982 | | 9,694 | | | (4,200) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403275 | | N/A | Equity/Index | UBS- | 06/05/2024 | 05/29/2026 | 2,945 | 802,091 | 272.31 | 27,374 | | | 12,587 | | 15,039 | | | (6,862) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2504848 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/04/2027 | 2,639 | 727,374 | 275.39 | | 24,454 | | 20,484 | | 16,964 | | | (3,970) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2500593 | | N/A | Equity/Index | UBS- | 01/13/2025 | 12/29/2026 | 2,773 | 752,623 | 272.49 | | 23,812 | | 18,209 | | 19,290 | | | (5,603) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2408933 | | N/A | Equity/Index | UBS- | 11/22/2024 | 10/02/2026 | 4,000 | 1,130,770 | 282.660000000003 | 36,902 | | | 25,001 | | 15,072 | | | (9,880) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508405 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/19/2027 | 3,270 | 879,449 | 274.64 | | 21,981 | | 19,942 | | 21,972 | | | (2,039) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400321 | | N/A | Equity/Index | UBS- | 01/19/2024 | 01/21/2026 | 2,623 | 700,000 | 267.487000000002 | 23,499 | | | 6,576 | | 15,384 | | | (5,834) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407581 | | N/A | Equity/Index | UBS- | 10/25/2024 | 12/18/2025 | 461 | 128,464 | 269.600000000002 | 5,608 | | | 2,292 | | 2,118 | | | (2,440) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2309144 | | N/A | Equity/Index | UBS- | 12/12/2023 | 11/07/2025 | 2,667 | 706,722 | 267.27 | 21,210 | | | 3,942 | | 13,524 | | | (5,532) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409659 | | N/A | Equity/Index | UBS- | 12/03/2024 | 10/28/2026 | 1,277 | 360,432 | 277.95 | 14,459 | | | 10,099 | | 6,416 | | | (3,777) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508407 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/25/2027 | 372 | 100,047 | 276.06 | | 2,339 | | 2,124 | | 2,330 | | | (215) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512632 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/04/2027 | 2,756 | 739,751 | 267.77 | | 25,650 | | 25,362 | | 27,911 | | | (289) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506010 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/05/2027 | 873 | 239,390 | 278.24 | | 6,611 | | 5,698 | | 4,979 | | | (912) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506008 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/05/2027 | 1,557 | 426,953 | 275.62 | | 13,377 | | 11,531 | | 10,146 | | | (1,846) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407039 | | N/A | Equity/Index | UBS- | 10/07/2024 | 06/15/2026 | 2,309 | 647,984 | 271.61 | 31,024 | | | 17,605 | | 13,351 | | | (9,131) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403160 | | N/A | Equity/Index | UBS- | 05/29/2024 | 05/12/2026 | 1,658 | 450,171 | 276.149999999998 | 12,173 | | | 5,385 | | 6,003 | | | (3,095) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403078 | | N/A | Equity/Index | UBS- | 05/24/2024 | 05/22/2026 | 2,190 | 600,000 | 274.382999999998 | 20,106 | | | 9,038 | | 9,475 | | | (5,033) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507788 | | N/A | Equity/Index | UBS- | 04/17/2025 | 02/19/2027 | 2,556 | 686,402 | 276.899999999998 | | 14,637 | | 13,084 | | 14,635 | | | (1,553) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2501579 | | N/A | Equity/Index | UBS- | 01/27/2025 | 06/25/2026 | 515 | 141,621 | 271.23 | | 4,972 | | 3,480 | | 3,110 | | | (1,493) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407584 | | N/A | Equity/Index | UBS- | 10/25/2024 | 12/15/2025 | 633 | 176,394 | 269.37 | 7,782 | | | 3,147 | | 2,943 | | | (3,411) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2406915 | | N/A | Equity/Index | UBS- | 10/07/2024 | 02/13/2026 | 2,078 | 583,157 | 269.600000000002 | 29,018 | | | 13,361 | | 11,040 | | | (10,654) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512633 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/15/2027 | 889 | 238,621 | 267.98 | | 8,251 | | 8,159 | | 8,969 | | | (91) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506744 | | N/A | Equity/Index | UBS- | 04/04/2025 | 02/08/2027 | 833 | 225,447 | 274.98 | | 5,841 | | 5,103 | | 5,328 | | | (739) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407004 | | N/A | Equity/Index | UBS- | 10/07/2024 | 04/02/2026 | 1,293 | 362,860 | 275.36 | 14,014 | | | 7,123 | | 4,863 | | | (4,688) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409106 | | N/A | Equity/Index | UBS- | 11/25/2024 | 10/12/2026 | 1,857 | 525,597 | 282.18 | 17,923 | | | 12,245 | | 7,323 | | | (4,736) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505348 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/11/2027 | 1,459 | 398,822 | 275.05 | | 12,197 | | 10,339 | | 9,485 | | | (1,858) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511666 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/30/2027 | 1,699 | 454,948 | 268.899999999998 | | 14,245 | | 13,791 | | 15,845 | | | (454) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512636 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/11/2027 | 883 | 237,010 | 267.98 | | 8,174 | | 8,083 | | 8,892 | | | (91) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511668 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/23/2027 | 962 | 257,599 | 268.94 | | 8,008 | | 7,750 | | 8,911 | | | (258) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407582 | | N/A | Equity/Index | UBS- | 10/25/2024 | 12/30/2025 | 875 | 243,831 | 269.589999999997 | 10,721 | | | 4,559 | | 4,157 | | | (4,534) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306870 | | N/A | Equity/Index | UBS- | 08/11/2023 | 08/13/2025 | 2,174 | 600,000 | 278.0462 | 18,720 | | | 1,104 | | 696 | | | (4,648) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507540 | | N/A | Equity/Index | UBS- | 04/14/2025 | 03/16/2027 | 929 | 249,123 | 273.350000000002 | | 6,404 | | 5,699 | | 6,610 | | | (704) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306712 | | N/A | Equity/Index | UBS- | 08/03/2023 | 08/01/2025 | 723 | 200,000 | 278.86525499999 | 6,196 | | | 265 | | 135 | | | (1,547) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505364 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/16/2027 | 416 | 113,715 | 278.61 | | 2,932 | | 2,489 | | 2,255 | | | (443) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409455 | | N/A | Equity/Index | UBS- | 12/02/2024 | 11/20/2026 | 2,565 | 724,791 | 281.959999999998 | 24,966 | | | 17,654 | | 10,977 | | | (6,303) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403169 | | N/A | Equity/Index | UBS- | 05/30/2024 | 04/27/2026 | 2,750 | 747,051 | 273.339999999997 | 23,015 | | | 9,920 | | 12,043 | | | (5,985) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407593 | | N/A | Equity/Index | UBS- | 10/25/2024 | 07/01/2026 | 1,667 | 464,532 | 269.48 | 22,414 | | | 13,390 | | 11,362 | | | (6,640) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2407013 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/21/2026 | 2,337 | 655,842 | 276.31 | 26,302 | | | 16,043 | | 11,352 | | | (6,980) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510339 | | N/A | Equity/Index | UBS- | 05/19/2025 | 04/19/2027 | 3,065 | 824,274 | 268.55 | | 27,919 | | 26,242 | | 28,960 | | | (1,678) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505353 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/04/2027 | 862 | 235,630 | 275.43 | | 7,036 | | 5,953 | | 5,450 | | | (1,082) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2509772 | | N/A | Equity/Index | UBS- | 05/12/2025 | 04/09/2027 | 2,004 | 537,297 | 266.88 | | 18,932 | | 17,599 | | 20,349 | | | (1,333) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407007 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/28/2026 | 2,122 | 595,505 | 276.89999999998 | 23,348 | | | 14,334 | | 10,088 | | | (6,133) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512629 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/02/2027 | 470 | 126,155 | 267.64 | | 4,396 | | 4,346 | | 4,782 | | | (50) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401629 | | N/A | Equity/Index | UBS- | 03/27/2024 | 03/19/2026 | 7,861 | 2,158,385 | 272.39 | 80,523 | | | 29,312 | | 34,328 | | | (20,327) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2404909 | | N/A | Equity/Index | UBS- | 08/01/2024 | 07/31/2026 | 3,470 | 960,000 | 276.68459999999 | 33,110 | | | 17,965 | | 15,215 | | | (8,232) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409452 | | N/A | Equity/Index | UBS- | 12/02/2024 | 11/04/2026 | 1,932 | 545,925 | 276.33999999997 | 23,883 | | | 16,729 | | 10,690 | | | (6,167) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505350 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/04/2027 | 849 | 232,077 | 274.98 | | 7,084 | | 5,994 | | 5,497 | | | (1,090) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308145 | | N/A | Equity/Index | UBS- | 10/16/2023 | 10/16/2025 | 2,616 | 700,000 | 269.00659999999 | 22,358 | | | 3,282 | | 9,907 | | | (5,551) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502206 | | N/A | Equity/Index | UBS- | 02/03/2025 | 01/04/2027 | 2,836 | 778,730 | 272.06 | | 29,003 | | 22,904 | | 20,725 | | | (6,099) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407025 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/10/2026 | 1,444 | 405,235 | 274.52999999997 | 17,494 | | | 10,559 | | 7,634 | | | (4,719) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500596 | | N/A | Equity/Index | UBS- | 01/13/2025 | 12/21/2026 | 812 | 220,386 | 274.85000000002 | | 6,181 | | 4,710 | | 4,896 | | | (1,471) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400170 | | N/A | Equity/Index | UBS- | 01/11/2024 | 01/09/2026 | 3,735 | 1,000,000 | 268.30149999998 | 33,630 | | | 8,918 | | 19,819 | | | (8,408) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507798 | | N/A | Equity/Index | UBS- | 04/17/2025 | 02/22/2027 | 372 | 99,899 | 278.63 | | 1,952 | | 1,745 | | 1,937 | | | (206) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401956 | | N/A | Equity/Index | UBS- | 04/15/2024 | 03/10/2026 | 3,171 | 858,072 | 271.52 | 27,299 | | | 9,941 | | 14,396 | | | (7,140) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2410358 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/20/2026 | 1,352 | 377,625 | 281.95999999998 | 11,101 | | | 7,994 | | 5,631 | | | (2,854) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407516 | | N/A | Equity/Index | UBS- | 10/24/2024 | 09/14/2026 | 2,153 | 603,373 | 281.27999999997 | 18,964 | | | 12,111 | | 8,178 | | | (4,982) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2406914 | | N/A | Equity/Index | UBS- | 10/07/2024 | 02/13/2026 | 1,330 | 373,243 | 267.20999999998 | 20,733 | | | 9,546 | | 8,653 | | | (7,612) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307682 | | N/A | Equity/Index | UBS- | 09/22/2023 | 09/18/2025 | 3,691 | 1,000,000 | 272.56819999999 | 31,450 | | | 3,436 | | 6,711 | | | (7,873) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506737 | | N/A | Equity/Index | UBS- | 04/04/2025 | 01/19/2027 | 1,562 | 422,747 | 273.89 | | 11,379 | | 9,896 | | 10,380 | | | (1,483) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2406830 | | N/A | Equity/Index | UBS- | 10/04/2024 | 10/06/2026 | 1,772 | 500,000 | 282.1429 | 17,030 | | | 10,793 | | 6,815 | | | (4,228) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407514 | | N/A | Equity/Index | UBS- | 10/24/2024 | 09/22/2026 | 441 | 123,589 | 282.29000000002 | 3,725 | | | 2,395 | | 1,614 | | | (967) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2309082 | | N/A | Equity/Index | UBS- | 12/07/2023 | 12/05/2025 | 3,764 | 1,000,000 | 266.76920000001 | 32,680 | | | 7,077 | | 21,554 | | | (8,159) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508401 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/22/2027 | 1,940 | 521,752 | 274.08999999997 | | 13,448 | | 12,206 | | 13,449 | | | (1,242) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507169 | | N/A | Equity/Index | UBS- | 04/10/2025 | 12/31/2026 | 1,473 | 393,889 | 272.06 | | 9,757 | | 8,500 | | 10,396 | | | (1,256) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512060 | | N/A | Equity/Index | UBS- | 06/11/2025 | 05/26/2027 | 1,148 | 307,713 | 266.58 | | 11,087 | | 10,791 | | 12,195 | | | (295) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407015 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/18/2026 | 2,153 | 604,205 | 275.60000000002 | 24,973 | | | 15,190 | | 10,831 | | | (6,657) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506748 | | N/A | Equity/Index | UBS- | 04/04/2025 | 02/05/2027 | 1,370 | 370,783 | 275.2 | | 9,470 | | 8,267 | | 8,640 | | | (1,203) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506742 | | N/A | Equity/Index | UBS- | 04/04/2025 | 02/03/2027 | 3,336 | 902,871 | 274.58999999997 | | 23,761 | | 20,733 | | 21,692 | | | (3,028) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407031 | | N/A | Equity/Index | UBS- | 10/07/2024 | 06/18/2026 | 2,291 | 642,932 | 272.68 | 29,388 | | | 16,739 | | 12,418 | | | (8,607) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401989 | | N/A | Equity/Index | UBS- | 04/17/2024 | 02/20/2026 | 4,620 | 1,247,854 | 269.63 | 41,874 | | | 14,581 | | 23,917 | | | (11,279) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2506736 | | N/A | Equity/Index | UBS- | 04/04/2025 | 01/05/2027 | 1,808 | 489,326 | 272.06 | | 14,320 | | 12,412 | | 13,102 | | | (1,908) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308126 | | N/A | Equity/Index | UBS- | 10/13/2023 | 10/15/2025 | 1,868 | 500,000 | 269.0104 | 16,085 | | | 2,339 | | 7,034 | | | (3,994) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400604 | | N/A | Equity/Index | UBS- | 02/05/2024 | 12/12/2025 | 3,636 | 971,612 | 271.18 | 26,378 | | | 6,418 | | 13,063 | | | (7,084) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306984 | | N/A | Equity/Index | UBS- | 08/18/2023 | 08/18/2025 | 4,773 | 1,300,000 | 274.3005 | 40,625 | | | 2,682 | | 3,802 | | | (10,114) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407005 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/03/2026 | 1,126 | 315,994 | 276.69 | 12,332 | | | 7,391 | | 5,158 | | | (3,361) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510095 | | N/A | Equity/Index | UBS- | 05/15/2025 | 04/14/2027 | 833 | 223,781 | 268.160000000003 | | 7,605 | | 7,104 | | 7,987 | | | (501) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502208 | | N/A | Equity/Index | UBS- | 02/03/2025 | 01/07/2027 | 696 | 191,113 | 274.32 | | 6,417 | | 5,073 | | 4,526 | | | (1,344) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511671 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/05/2027 | 596 | 159,593 | 270.24 | | 4,693 | | 4,545 | | 5,215 | | | (149) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306952 | | N/A | Equity/Index | UBS- | 08/16/2023 | 08/15/2025 | 3,669 | 1,000,000 | 274.56509999999997 | 31,110 | | | 1,923 | | 2,646 | | | (7,735) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507170 | | N/A | Equity/Index | UBS- | 04/10/2025 | 03/10/2027 | 909 | 243,072 | 275.36 | | 5,431 | | 4,800 | | 5,722 | | | (630) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2410778 | | N/A | Equity/Index | UBS- | 12/20/2024 | 12/07/2026 | 2,535 | 689,847 | 284.160000000003 | 12,762 | | | 9,366 | | 8,846 | | | (3,235) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407571 | | N/A | Equity/Index | UBS- | 10/25/2024 | 08/25/2026 | 682 | 190,049 | 277.470000000003 | 6,533 | | | 4,120 | | 3,065 | | | (1,776) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2408936 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/13/2026 | 3,500 | 989,423 | 280.470000000003 | 36,650 | | | 25,522 | | 15,884 | | | (9,239) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400397 | | N/A | Equity/Index | UBS- | 01/25/2024 | 01/23/2026 | 4,097 | 1,100,000 | 268.753300000002 | 37,433 | | | 10,636 | | 21,495 | | | (9,345) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407563 | | N/A | Equity/Index | UBS- | 10/25/2024 | 10/27/2026 | 718 | 200,000 | 278.6635 | 6,794 | | | 4,501 | | 3,367 | | | (1,687) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506003 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/11/2027 | 1,612 | 442,035 | 272.38 | | 16,186 | | 13,970 | | 12,441 | | | (2,215) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407024 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/11/2026 | 1,415 | 397,097 | 274.63 | 17,075 | | | 10,316 | | 7,453 | | | (4,599) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400605 | | N/A | Equity/Index | UBS- | 02/05/2024 | 12/04/2025 | 3,168 | 846,553 | 267.27 | 27,734 | | | 6,496 | | 17,251 | | | (7,537) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407138 | | N/A | Equity/Index | UBS- | 10/11/2024 | 10/13/2026 | 3,898 | 1,100,000 | 282.2063 | 37,345 | | | 24,059 | | 15,171 | | | (9,285) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508403 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/19/2027 | 409 | 109,998 | 274.089999999997 | | 2,827 | | 2,565 | | 2,830 | | | (262) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512202 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/07/2027 | 712 | 190,805 | 268.529999999997 | | 6,153 | | 6,019 | | 6,810 | | | (134) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507073 | | N/A | Equity/Index | UBS- | 04/09/2025 | 04/05/2027 | 1,621 | 433,689 | 270.64 | | 12,711 | | 11,273 | | 13,474 | | | (1,438) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507786 | | N/A | Equity/Index | UBS- | 04/17/2025 | 02/23/2027 | 1,681 | 451,425 | 276.899999999998 | | 9,669 | | 8,649 | | 9,661 | | | (1,020) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308447 | | N/A | Equity/Index | UBS- | 11/02/2023 | 10/31/2025 | 2,988 | 800,000 | 269.230799999999 | 25,408 | | | 4,276 | | 11,663 | | | (6,343) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2408937 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/16/2026 | 2,078 | 587,435 | 280.25 | 22,010 | | | 15,355 | | 9,565 | | | (5,525) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2402501 | | N/A | Equity/Index | UBS- | 05/03/2024 | 05/05/2026 | 3,671 | 1,000,000 | 272.933400000001 | 33,400 | | | 14,131 | | 16,934 | | | (8,304) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308184 | | N/A | Equity/Index | UBS- | 10/18/2023 | 10/17/2025 | 3,363 | 900,000 | 268.846999999999 | 28,917 | | | 4,290 | | 13,094 | | | (7,190) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505357 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/11/2027 | 367 | 100,320 | 276.14 | | 2,909 | | 2,466 | | 2,253 | | | (443) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508912 | | N/A | Equity/Index | UBS- | 05/02/2025 | 04/01/2027 | 628 | 168,867 | 276.05 | | 3,943 | | 3,620 | | 3,966 | | | (323) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400414 | | N/A | Equity/Index | UBS- | 01/26/2024 | 01/27/2026 | 3,353 | 900,000 | 268.790500000001 | 30,591 | | | 8,824 | | 17,636 | | | (7,606) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506007 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/08/2027 | 919 | 252,004 | 275.62 | | 7,913 | | 6,826 | | 6,000 | | | (1,088) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511210 | | N/A | Equity/Index | UBS- | 05/30/2025 | 04/28/2027 | 1,418 | 379,663 | 269.350000000002 | | 11,666 | | 11,180 | | 12,903 | | | (487) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500592 | | N/A | Equity/Index | UBS- | 01/13/2025 | 12/18/2026 | 554 | 150,362 | 272.13 | | 4,803 | | 3,655 | | 3,890 | | | (1,148) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2407033 | | N/A | Equity/Index | UBS- | 10/07/2024 | 06/03/2026 | 4,358 | 1,223,003 | 272.209999999998 | 56,705 | | | 31,691 | | 23,712 | | | (17,021) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400284 | | N/A | Equity/Index | UBS- | 01/18/2024 | 01/16/2026 | 1,877 | 500,000 | 267.031299999999 | 16,730 | | | 4,592 | | 11,391 | | | (4,177) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407349 | | N/A | Equity/Index | UBS- | 10/18/2024 | 10/20/2026 | 1,060 | 300,000 | 282.906000000001 | 10,200 | | | 6,660 | | 4,072 | | | (2,533) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407023 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/24/2026 | 2,570 | 721,229 | 274.48 | 30,942 | | | 18,357 | | 13,253 | | | (8,563) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2405800 | | N/A | Equity/Index | UBS- | 08/30/2024 | 09/02/2026 | 3,417 | 950,000 | 278.0933 | 32,984 | | | 19,365 | | 14,835 | | | (8,190) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2405547 | | N/A | Equity/Index | UBS- | 08/23/2024 | 08/21/2026 | 3,964 | 1,100,000 | 277.467499999997 | 38,170 | | | 21,902 | | 17,409 | | | (9,529) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511665 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/05/2027 | 2,585 | 692,196 | 268.899999999998 | | 21,754 | | 21,065 | | 24,181 | | | (689) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507782 | | N/A | Equity/Index | UBS- | 04/17/2025 | 12/31/2026 | 372 | 99,899 | 272.02 | | 2,623 | | 2,322 | | 2,656 | | | (301) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2309457 | | N/A | Equity/Index | UBS- | 12/29/2023 | 12/29/2025 | 1,113 | 300,000 | 270.747599999998 | 9,831 | | | 2,451 | | 4,451 | | | (2,451) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507543 | | N/A | Equity/Index | UBS- | 04/14/2025 | 12/31/2026 | 375 | 100,561 | 272.02 | | 2,582 | | 2,263 | | 2,668 | | | (318) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2411522 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/11/2026 | 1,527 | 415,382 | 279.850000000002 | 9,440 | | | 7,040 | | 6,860 | | | (2,400) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502604 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/08/2027 | 946 | 260,133 | 270.55 | | 10,562 | | 8,425 | | 7,542 | | | (2,137) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403174 | | N/A | Equity/Index | UBS- | 05/30/2024 | 05/28/2026 | 1,142 | 310,230 | 274.470000000003 | 9,280 | | | 4,225 | | 4,908 | | | (2,311) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511209 | | N/A | Equity/Index | UBS- | 05/30/2025 | 04/27/2027 | 1,282 | 343,250 | 268.94 | | 10,755 | | 10,306 | | 11,895 | | | (449) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2410355 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/25/2026 | 802 | 224,005 | 283.040000000002 | 6,281 | | | 4,535 | | 3,188 | | | (1,603) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512637 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/16/2027 | 1,821 | 488,783 | 268.089999999997 | | 16,824 | | 16,638 | | 18,293 | | | (186) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510178 | | N/A | Equity/Index | UBS- | 05/16/2025 | 04/15/2027 | 498 | 134,038 | 268.43 | | 4,617 | | 4,331 | | 4,727 | | | (285) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308702 | | N/A | Equity/Index | UBS- | 11/17/2023 | 11/17/2025 | 2,999 | 800,000 | 268.2561 | 25,544 | | | 4,884 | | 13,880 | | | (6,360) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502718 | | N/A | Equity/Index | UBS- | 02/10/2025 | 01/04/2027 | 1,791 | 493,540 | 272.06 | | 19,127 | | 15,257 | | 13,156 | | | (3,870) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407029 | | N/A | Equity/Index | UBS- | 10/07/2024 | 06/22/2026 | 2,546 | 714,494 | 272.98 | 32,282 | | | 18,477 | | 13,607 | | | (9,394) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502609 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/19/2027 | 419 | 115,217 | 273.89 | | 4,040 | | 3,235 | | 2,831 | | | (805) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507072 | | N/A | Equity/Index | UBS- | 04/09/2025 | 04/06/2027 | 1,938 | 518,500 | 270.64 | | 15,208 | | 13,491 | | 16,126 | | | (1,718) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2411391 | | N/A | Equity/Index | UBS- | 12/30/2024 | 12/14/2026 | 1,475 | 400,944 | 279.31 | 9,298 | | | 6,925 | | 6,838 | | | (2,360) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407234 | | N/A | Equity/Index | UBS- | 10/15/2024 | 09/11/2026 | 2,164 | 609,598 | 279.220000000003 | 22,665 | | | 14,251 | | 9,259 | | | (5,903) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307681 | | N/A | Equity/Index | UBS- | 09/22/2023 | 09/24/2025 | 1,476 | 400,000 | 272.541099999997 | 12,652 | | | 1,475 | | 2,838 | | | (3,141) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407583 | | N/A | Equity/Index | UBS- | 10/25/2024 | 06/26/2026 | 1,017 | 283,401 | 270.93 | 12,779 | | | 7,592 | | 6,256 | | | (3,817) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512627 | | N/A | Equity/Index | UBS- | 06/20/2025 | 05/21/2027 | 831 | 223,053 | 267.12 | | 7,906 | | 7,816 | | 8,607 | | | (91) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2410354 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/17/2026 | 870 | 242,998 | 283.05 | 6,765 | | | 4,864 | | 3,406 | | | (1,747) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505251 | | N/A | Equity/Index | UBS- | 03/13/2025 | 01/08/2027 | 980 | 266,936 | 270.55 | | 9,472 | | 7,920 | | 7,777 | | | (1,553) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500609 | | N/A | Equity/Index | UBS- | 01/13/2025 | 12/11/2026 | 928 | 251,870 | 279.52 | | 5,541 | | 4,203 | | 4,223 | | | (1,337) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409919 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/25/2026 | 2,021 | 568,616 | 283.040000000002 | 17,691 | | | 12,650 | | 8,199 | | | (4,472) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511463 | | N/A | Equity/Index | UBS- | 06/03/2025 | 04/30/2027 | 1,600 | 428,614 | 268.899999999998 | | 13,540 | | 13,014 | | 14,930 | | | (526) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507542 | | N/A | Equity/Index | UBS- | 04/14/2025 | 03/12/2027 | 817 | 219,089 | 273.350000000002 | | 5,611 | | 4,990 | | 5,796 | | | (621) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2401958 | | N/A | Equity/Index | UBS- | 04/15/2024 | 03/20/2026 | 4,594 | 1,243,135 | 273.92 | 35,539 | | | 13,264 | | 17,298 | | | (9,163) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407585 | | N/A | Equity/Index | UBS- | 10/25/2024 | 06/29/2026 | 513 | 142,954 | 270.93 | 6,455 | | | 3,848 | | 3,165 | | | (1,919) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510177 | | N/A | Equity/Index | UBS- | 05/16/2025 | 04/13/2027 | 1,314 | 353,666 | 268.209999999998 | | 12,294 | | 11,533 | | 12,585 | | | (762) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2309146 | | N/A | Equity/Index | UBS- | 12/12/2023 | 11/28/2025 | 3,745 | 992,379 | 269.279999999997 | 27,473 | | | 5,763 | | 15,879 | | | (6,955) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2504852 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/05/2027 | 820 | 226,012 | 274.98 | | 7,752 | | 6,495 | | 5,391 | | | (1,257) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507833 | | N/A | Equity/Index | UBS- | 04/17/2025 | 09/18/2026 | 1,328 | 356,628 | 281.899999999998 | | 4,547 | | 3,920 | | 4,339 | | | (627) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2411392 | | N/A | Equity/Index | UBS- | 12/30/2024 | 12/11/2026 | 3,069 | 834,236 | 279.31 | 19,291 | | | 14,346 | | 14,188 | | | (4,918) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507791 | | N/A | Equity/Index | UBS- | 04/17/2025 | 10/30/2026 | 470 | 126,216 | 273.98 | | 2,777 | | 2,423 | | 2,778 | | | (354) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507787 | | N/A | Equity/Index | UBS- | 04/17/2025 | 02/22/2027 | 621 | 166,767 | 276.899999999998 | | 3,568 | | 3,191 | | 3,563 | | | (377) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407594 | | N/A | Equity/Index | UBS- | 10/25/2024 | 12/01/2025 | 512 | 142,676 | 267.45 | 6,909 | | | 2,649 | | 2,796 | | | (3,134) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409573 | | N/A | Equity/Index | UBS- | 12/04/2024 | 10/26/2026 | 1,260 | 355,288 | 280.73 | 12,396 | | | 8,660 | | 5,454 | | | (3,252) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400603 | | N/A | Equity/Index | UBS- | 02/05/2024 | 12/19/2025 | 3,968 | 1,060,329 | 270.33 | 30,224 | | | 7,589 | | 16,079 | | | (8,033) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306826 | | N/A | Equity/Index | UBS- | 08/09/2023 | 08/07/2025 | 4,342 | 1,200,000 | 276.947299999998 | 40,008 | | | 2,036 | | 1,413 | | | (9,961) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2501577 | | N/A | Equity/Index | UBS- | 01/27/2025 | 12/24/2026 | 1,199 | 329,715 | 272.49 | | 12,237 | | 9,526 | | 8,480 | | | (2,712) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505352 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/04/2027 | 2,692 | 735,866 | 275.39 | | 22,016 | | 18,629 | | 17,055 | | | (3,387) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2411523 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/10/2026 | 2,602 | 707,810 | 280.529999999997 | 15,532 | | | 11,577 | | 11,222 | | | (3,954) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2504854 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/02/2027 | 3,320 | 915,075 | 274.589999999997 | | 31,904 | | 26,709 | | 22,172 | | | (5,195) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508607 | | N/A | Equity/Index | UBS- | 04/28/2025 | 03/25/2027 | 372 | 100,199 | 274.45 | | 2,590 | | 2,356 | | 2,550 | | | (235) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506006 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/09/2027 | 686 | 188,111 | 275.36 | | 5,985 | | 5,163 | | 4,545 | | | (821) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306691 | | N/A | Equity/Index | UBS- | 08/02/2023 | 08/01/2025 | 6,123 | 1,700,000 | 279.308959000002 | 53,839 | | | 2,293 | | 1,095 | | | (13,386) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2411529 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/04/2026 | 2,840 | 772,552 | 281.350000000002 | 16,164 | | | 12,013 | | 11,576 | | | (4,150) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505258 | | N/A | Equity/Index | UBS- | 03/13/2025 | 01/29/2027 | 3,417 | 930,734 | 274.48 | | 27,672 | | 23,275 | | 22,426 | | | (4,397) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401212 | | N/A | Equity/Index | UBS- | 03/08/2024 | 03/06/2026 | 2,953 | 800,000 | 271.305600000003 | 27,032 | | | 9,260 | | 13,560 | | | (6,758) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2406913 | | N/A | Equity/Index | UBS- | 10/07/2024 | 02/12/2026 | 565 | 158,558 | 268.899999999998 | 8,150 | | | 3,744 | | 3,179 | | | (2,998) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505359 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/11/2027 | 1,092 | 298,501 | 276.45 | | 8,526 | | 7,227 | | 6,595 | | | (1,298) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508266 | | N/A | Equity/Index | UBS- | 04/23/2025 | 03/22/2027 | 1,200 | 321,642 | 274.089999999997 | | 7,922 | | 7,149 | | 8,249 | | | (773) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506746 | | N/A | Equity/Index | UBS- | 04/04/2025 | 06/26/2026 | 531 | 143,712 | 270.93 | | 3,689 | | 2,984 | | 3,262 | | | (705) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512205 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/12/2027 | 372 | 99,690 | 270.5 | | 2,927 | | 2,864 | | 3,238 | | | (63) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307092 | | N/A | Equity/Index | UBS- | 08/23/2023 | 08/22/2025 | 3,296 | 900,000 | 274.951599999998 | 28,143 | | | 2,010 | | 2,546 | | | (6,997) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306564 | | N/A | Equity/Index | UBS- | 07/26/2023 | 07/25/2025 | 4,607 | 1,300,000 | 283.358627000001 | 42,172 | | | 1,390 | | 553 | | | (10,485) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511669 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/30/2027 | 3,226 | 863,840 | 269.33 | | 26,477 | | 25,633 | | 29,449 | | | (844) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2408934 | | N/A | Equity/Index | UBS- | 11/22/2024 | 10/30/2026 | 1,000 | 282,692 | 276 | 12,626 | | | 8,716 | | 5,585 | | | (3,246) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2504844 | | N/A | Equity/Index | UBS- | 03/07/2025 | 01/28/2027 | 1,007 | 277,554 | 276.98 | | 8,606 | | 7,194 | | 5,915 | | | (1,411) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2400060 | | N/A | Equity/Index | UBS- | 01/05/2024 | 01/05/2026 | 2,994 | 800,000 | 268.49130000000002 | 25,944 | | | 6,709 | | 15,368 | | | (6,459) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2408938 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/16/2026 | 1,303 | 368,348 | 283.05 | 12,176 | | | 8,495 | | 5,235 | | | (3,057) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507789 | | N/A | Equity/Index | UBS- | 04/17/2025 | 01/25/2027 | 549 | 147,431 | 276.33 | | 3,150 | | 2,803 | | 3,144 | | | (347) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511833 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/07/2027 | 400 | 107,028 | 268.55 | | 3,385 | | 3,283 | | 3,811 | | | (102) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403171 | | N/A | Equity/Index | UBS- | 05/30/2024 | 04/30/2026 | 2,081 | 565,314 | 273.11 | 17,647 | | | 7,650 | | 9,366 | | | (4,570) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2503161 | | N/A | Equity/Index | UBS- | 02/13/2025 | 01/08/2027 | 969 | 267,878 | 270.55 | | 11,533 | | 9,253 | | 7,768 | | | (2,280) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508406 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/19/2027 | 1,119 | 300,949 | 274.67 | | 7,510 | | 6,814 | | 7,507 | | | (697) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308793 | | N/A | Equity/Index | UBS- | 11/22/2023 | 11/21/2025 | 7,103 | 1,900,000 | 268.54939999999999 | 61,845 | | | 12,198 | | 32,318 | | | (15,440) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401143 | | N/A | Equity/Index | UBS- | 03/05/2024 | 03/05/2026 | 1,112 | 300,000 | 270.21550000000002 | 10,068 | | | 3,416 | | 5,589 | | | (2,503) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2411390 | | N/A | Equity/Index | UBS- | 12/30/2024 | 12/15/2026 | 1,428 | 388,168 | 279.31 | 9,011 | | | 6,714 | | 6,634 | | | (2,284) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407577 | | N/A | Equity/Index | UBS- | 10/25/2024 | 06/02/2026 | 651 | 181,410 | 272.86 | 7,379 | | | 4,260 | | 3,362 | | | (2,295) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308528 | | N/A | Equity/Index | UBS- | 11/07/2023 | 11/07/2025 | 1,501 | 400,000 | 268.28140000000002 | 12,624 | | | 2,234 | | 6,745 | | | (3,134) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407592 | | N/A | Equity/Index | UBS- | 10/25/2024 | 07/09/2026 | 471 | 131,251 | 270 | 6,209 | | | 3,742 | | 3,139 | | | (1,816) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508921 | | N/A | Equity/Index | UBS- | 05/02/2025 | 11/23/2026 | 481 | 129,339 | 285.52 | | 1,499 | | 1,348 | | 1,443 | | | (151) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506747 | | N/A | Equity/Index | UBS- | 04/04/2025 | 01/27/2027 | 3,118 | 843,870 | 274.99 | | 21,600 | | 18,818 | | 19,678 | | | (2,782) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508935 | | N/A | Equity/Index | UBS- | 05/02/2025 | 10/01/2026 | 373 | 100,298 | 284.06 | | 1,140 | | 1,014 | | 1,094 | | | (126) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511832 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/07/2027 | 2,554 | 683,374 | 268.51 | | 21,654 | | 21,001 | | 24,380 | | | (653) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505347 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/02/2027 | 3,324 | 908,625 | 274.58999999999997 | | 28,224 | | 23,870 | | 21,905 | | | (4,355) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407569 | | N/A | Equity/Index | UBS- | 10/25/2024 | 10/02/2026 | 4,282 | 1,193,237 | 283.87 | 31,066 | | | 20,210 | | 14,489 | | | (7,987) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512529 | | N/A | Equity/Index | UBS- | 06/18/2025 | 05/17/2027 | 1,217 | 326,360 | 269.14999999999998 | | 10,345 | | 10,182 | | 11,376 | | | (164) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511368 | | N/A | Equity/Index | UBS- | 06/02/2025 | 04/30/2027 | 1,700 | 454,995 | 269.33 | | 13,919 | | 13,359 | | 15,506 | | | (560) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307391 | | N/A | Equity/Index | UBS- | 09/05/2023 | 07/10/2025 | 3,944 | 1,077,727 | 276.99 | 29,446 | | | 394 | | 192 | | | (7,931) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407137 | | N/A | Equity/Index | UBS- | 10/11/2024 | 10/09/2026 | 3,544 | 1,000,000 | 282.2063 | 33,860 | | | 21,747 | | 13,706 | | | (8,465) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506749 | | N/A | Equity/Index | UBS- | 04/04/2025 | 07/02/2026 | 563 | 152,373 | 271.18 | | 3,877 | | 3,146 | | 3,428 | | | (731) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512201 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/07/2027 | 496 | 132,920 | 268.52999999999997 | | 4,286 | | 4,193 | | 4,744 | | | (93) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511673 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/29/2027 | 479 | 128,264 | 273.32 | | 3,211 | | 3,109 | | 3,565 | | | (103) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512116 | | N/A | Equity/Index | UBS- | 06/12/2025 | 05/12/2027 | 373 | 100,297 | 270.5 | | 3,085 | | 3,005 | | 3,265 | | | (80) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307643 | | N/A | Equity/Index | UBS- | 09/20/2023 | 09/09/2025 | 4,113 | 1,124,484 | 273.07 | 38,602 | | | 3,763 | | 6,190 | | | (9,731) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2406829 | | N/A | Equity/Index | UBS- | 10/04/2024 | 10/05/2026 | 1,772 | 500,000 | 282.1429 | 17,020 | | | 10,778 | | 6,798 | | | (4,232) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507071 | | N/A | Equity/Index | UBS- | 04/09/2025 | 04/08/2027 | 783 | 209,487 | 268.66000000000003 | | 6,775 | | 6,012 | | 7,227 | | | (763) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401630 | | N/A | Equity/Index | UBS- | 03/27/2024 | 03/26/2026 | 1,223 | 335,798 | 271.2 | 13,264 | | | 4,910 | | 6,007 | | | (3,316) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2504835 | | N/A | Equity/Index | UBS- | 03/07/2025 | 08/28/2026 | 531 | 146,357 | 278.01 | | 3,754 | | 2,962 | | 2,335 | | | (791) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512206 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/11/2027 | 2,613 | 700,243 | 272.58 | | 18,501 | | 18,101 | | 20,456 | | | (400) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407512 | | N/A | Equity/Index | UBS- | 10/24/2024 | 09/16/2026 | 3,040 | 851,953 | 282.8 | 24,946 | | | 15,957 | | 10,697 | | | (6,534) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2400835 | | N/A | Equity/Index | UBS- | 02/16/2024 | 02/18/2026 | 2,981 | 800,000 | 268.66800000000 001 | 27,144 | | | 8,650 | | 16,606 | | | (6,749) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401170 | | N/A | Equity/Index | UBS- | 03/06/2024 | 03/06/2026 | 2,958 | 800,000 | 270.84100000000 001 | 26,960 | | | 9,184 | | 14,132 | | | (6,703) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409915 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/12/2026 | 1,191 | 335,093 | 283.27 | 10,215 | | | 7,251 | | 4,671 | | | (2,630) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510096 | | N/A | Equity/Index | UBS- | 05/15/2025 | 04/13/2027 | 243 | 65,281 | 268.20999999999 998 | | 2,212 | | 2,066 | | 2,322 | | | (146) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507824 | | N/A | Equity/Index | UBS- | 04/17/2025 | 11/27/2026 | 414 | 111,178 | 283.42 | | 1,472 | | 1,293 | | 1,417 | | | (179) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407028 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/05/2026 | 1,429 | 401,026 | 274.02999999999 997 | 17,656 | | | 10,604 | | 7,730 | | | (4,798) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507546 | | N/A | Equity/Index | UBS- | 04/14/2025 | 03/08/2027 | 737 | 197,636 | 275.62 | | 4,487 | | 3,988 | | 4,594 | | | (499) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409105 | | N/A | Equity/Index | UBS- | 11/25/2024 | 10/20/2026 | 1,291 | 365,399 | 282.91000000000 003 | 12,112 | | | 8,319 | | 4,990 | | | (3,163) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403168 | | N/A | Equity/Index | UBS- | 05/30/2024 | 04/24/2026 | 4,201 | 1,141,223 | 272.72000000000 003 | 36,127 | | | 15,483 | | 19,276 | | | (9,436) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510094 | | N/A | Equity/Index | UBS- | 05/15/2025 | 04/09/2027 | 824 | 221,363 | 267.36 | | 7,794 | | 7,276 | | 8,194 | | | (517) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2513170 | | N/A | Equity/Index | UBS- | 06/27/2025 | 05/28/2027 | 537 | 144,420 | 267.75 | | 5,107 | | 5,100 | | 5,401 | | | (7) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512530 | | N/A | Equity/Index | UBS- | 06/18/2025 | 05/18/2027 | 751 | 201,394 | 270.5 | | 5,976 | | 5,882 | | 6,575 | | | (94) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508402 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/24/2027 | 421 | 113,226 | 274.22000000000 003 | | 2,905 | | 2,637 | | 2,906 | | | (267) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511667 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/26/2027 | 380 | 101,754 | 268.94 | | 3,170 | | 3,069 | | 3,524 | | | (102) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407010 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/30/2026 | 1,471 | 412,813 | 275.83 | 16,716 | | | 9,979 | | 7,055 | | | (4,584) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407589 | | N/A | Equity/Index | UBS- | 10/25/2024 | 07/02/2026 | 950 | 264,730 | 270.31 | 12,313 | | | 7,363 | | 6,143 | | | (3,641) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510588 | | N/A | Equity/Index | UBS- | 05/22/2025 | 04/19/2027 | 1,516 | 403,912 | 272.58 | | 9,846 | | 9,294 | | 11,473 | | | (552) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409658 | | N/A | Equity/Index | UBS- | 12/03/2024 | 10/27/2026 | 896 | 252,895 | 278.66000000000 003 | 9,825 | | | 6,857 | | 4,329 | | | (2,570) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403617 | | N/A | Equity/Index | UBS- | 06/14/2024 | 06/12/2026 | 8,846 | 2,400,000 | 271.38589999999 999 | 81,888 | | | 39,080 | | 49,432 | | | (20,444) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407030 | | N/A | Equity/Index | UBS- | 10/07/2024 | 06/23/2026 | 1,514 | 424,880 | 272.77999999999 997 | 19,379 | | | 11,105 | | 8,219 | | | (5,630) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403173 | | N/A | Equity/Index | UBS- | 05/30/2024 | 05/20/2026 | 2,645 | 718,527 | 276.64 | 19,282 | | | 8,662 | | 9,425 | | | (4,854) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407012 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/29/2026 | 1,429 | 401,026 | 275.60000000000 002 | 16,401 | | | 9,781 | | 6,934 | | | (4,505) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500259 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/04/2026 | 741 | 201,105 | 281.97000000000 003 | | 3,915 | | 2,930 | | 2,893 | | | (984) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508411 | | N/A | Equity/Index | UBS- | 04/25/2025 | 01/29/2027 | 463 | 124,521 | 279.07 | | 2,334 | | 2,101 | | 2,294 | | | (233) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401957 | | N/A | Equity/Index | UBS- | 04/15/2024 | 03/11/2026 | 3,173 | 858,613 | 271.57 | 27,271 | | | 9,956 | | 14,386 | | | (7,123) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306145 | | N/A | Equity/Index | UBS- | 07/12/2023 | 07/11/2025 | 2,873 | 800,000 | 279.60475300000 002 | 25,936 | | | 356 | | 150 | | | (6,448) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505356 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/11/2027 | 3,560 | 973,136 | 275.85000000000 002 | | 28,624 | | 24,264 | | 22,190 | | | (4,359) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510340 | | N/A | Equity/Index | UBS- | 05/19/2025 | 04/16/2027 | 5,333 | 1,434,210 | 268.55 | | 48,480 | | 45,555 | | 50,328 | | | (2,926) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502606 | | N/A | Equity/Index | UBS- | 02/07/2025 | 01/04/2027 | 1,791 | 492,493 | 272.06 | | 18,626 | | 14,836 | | 13,116 | | | (3,790) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407562 | | N/A | Equity/Index | UBS- | 10/25/2024 | 10/23/2026 | 718 | 200,000 | 278.6635 | 6,776 | | | 4,477 | | 3,350 | | | (1,692) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307449 | | N/A | Equity/Index | UBS- | 09/07/2023 | 09/05/2025 | 4,029 | 1,100,000 | 274.41239999999 999 | 35,211 | | | 3,205 | | 4,467 | | | (8,791) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400775 | | N/A | Equity/Index | UBS- | 02/14/2024 | 02/13/2026 | 1,868 | 500,000 | 267.92880000000 002 | 16,985 | | | 5,296 | | 11,014 | | | (4,223) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500256 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/03/2026 | 731 | 198,391 | 285.07 | | 3,294 | | 2,465 | | 2,387 | | | (830) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403188 | | N/A | Equity/Index | UBS- | 05/31/2024 | 06/01/2026 | 5,864 | 1,600,000 | 273.27420000000 001 | 53,632 | | | 24,680 | | 27,969 | | | (13,334) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2507783 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/17/2027 | 1,032 | 277,139 | 274.350000000002 | | 6,927 | | 6,219 | | 6,993 | | | (708) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502200 | | N/A | Equity/Index | UBS- | 02/03/2025 | 01/11/2027 | 1,436 | 394,307 | 270.55 | | 15,794 | | 12,506 | | 11,447 | | | (3,289) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507817 | | N/A | Equity/Index | UBS- | 04/17/2025 | 11/20/2026 | 445 | 119,503 | 281.959999999998 | | 1,700 | | 1,491 | | 1,645 | | | (209) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2410022 | | N/A | Equity/Index | UBS- | 12/09/2024 | 11/09/2026 | 756 | 212,283 | 282.48 | 6,511 | | | 4,620 | | 3,046 | | | (1,686) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512641 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/11/2027 | 476 | 127,765 | 268.89 | | 4,219 | | 4,172 | | 4,591 | | | (47) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401794 | | N/A | Equity/Index | UBS- | 04/05/2024 | 04/07/2026 | 2,916 | 800,000 | 274.899299999998 | 26,712 | | | 10,274 | | 10,788 | | | (6,641) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510775 | | N/A | Equity/Index | UBS- | 05/23/2025 | 04/22/2027 | 1,380 | 367,887 | 268.17 | | 11,328 | | 10,758 | | 13,173 | | | (571) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2405136 | | N/A | Equity/Index | UBS- | 08/09/2024 | 08/10/2026 | 4,734 | 1,300,000 | 274.660300000001 | 45,110 | | | 25,096 | | 23,832 | | | (11,216) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403274 | | N/A | Equity/Index | UBS- | 06/05/2024 | 05/22/2026 | 3,074 | 837,225 | 274.26 | 25,979 | | | 11,809 | | 13,337 | | | (6,577) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511592 | | N/A | Equity/Index | UBS- | 06/05/2025 | 05/05/2027 | 931 | 249,507 | 268.899999999998 | | 7,953 | | 7,668 | | 8,722 | | | (285) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507794 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/02/2027 | 1,222 | 328,162 | 278.350000000002 | | 6,568 | | 5,882 | | 6,533 | | | (686) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2411524 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/09/2026 | 1,606 | 436,872 | 280.8 | 9,448 | | | 7,039 | | 6,806 | | | (2,409) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2404708 | | N/A | Equity/Index | UBS- | 07/25/2024 | 07/24/2026 | 1,277 | 350,000 | 274.13240000002 | 12,040 | | | 6,417 | | 6,435 | | | (2,993) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2309298 | | N/A | Equity/Index | UBS- | 12/21/2023 | 12/19/2025 | 2,598 | 700,000 | 271.099899999999 | 22,428 | | | 5,297 | | 9,707 | | | (5,607) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2509771 | | N/A | Equity/Index | UBS- | 05/12/2025 | 04/12/2027 | 1,311 | 351,495 | 266.88 | | 12,409 | | 11,539 | | 13,327 | | | (870) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407038 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/06/2026 | 4,645 | 1,303,545 | 271.8 | 62,447 | | | 36,329 | | 27,473 | | | (17,772) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502202 | | N/A | Equity/Index | UBS- | 02/03/2025 | 01/07/2027 | 575 | 157,888 | 270.55 | | 6,311 | | 4,990 | | 4,571 | | | (1,322) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308990 | | N/A | Equity/Index | UBS- | 12/04/2023 | 11/14/2025 | 7,506 | 2,003,107 | 269.12 | 61,005 | | | 11,702 | | 31,196 | | | (15,574) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407009 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/19/2026 | 1,130 | 317,116 | 276.13 | 12,807 | | | 7,797 | | 5,522 | | | (3,409) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507548 | | N/A | Equity/Index | UBS- | 04/14/2025 | 02/05/2027 | 1,217 | 326,354 | 275.100000000002 | | 7,370 | | 6,511 | | 7,554 | | | (859) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512793 | | N/A | Equity/Index | UBS- | 06/23/2025 | 05/19/2027 | 3,234 | 871,047 | 268.93 | | 29,486 | | 29,188 | | 30,828 | | | (297) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407880 | | N/A | Equity/Index | UBS- | 11/01/2024 | 11/03/2026 | 1,088 | 300,000 | 275.6952 | 10,185 | | | 6,846 | | 5,985 | | | (2,529) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400061 | | N/A | Equity/Index | UBS- | 01/05/2024 | 01/02/2026 | 5,988 | 1,600,000 | 267.7432 | 53,632 | | | 13,704 | | 33,038 | | | (13,408) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400674 | | N/A | Equity/Index | UBS- | 02/09/2024 | 02/10/2026 | 5,584 | 1,500,000 | 268.92649999998 | 50,985 | | | 15,688 | | 29,895 | | | (12,676) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307554 | | N/A | Equity/Index | UBS- | 09/15/2023 | 09/16/2025 | 3,286 | 900,000 | 275.2672 | 28,800 | | | 3,046 | | 3,581 | | | (7,160) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407026 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/20/2026 | 1,871 | 525,066 | 274.05 | 22,919 | | | 13,540 | | 9,819 | | | (6,382) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507815 | | N/A | Equity/Index | UBS- | 04/17/2025 | 09/10/2026 | 1,285 | 345,081 | 278.459999999998 | | 5,381 | | 4,628 | | 5,221 | | | (754) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500591 | | N/A | Equity/Index | UBS- | 01/13/2025 | 12/21/2026 | 804 | 218,215 | 272.13 | | 6,985 | | 5,323 | | 5,657 | | | (1,662) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403156 | | N/A | Equity/Index | UBS- | 05/29/2024 | 05/07/2026 | 2,964 | 804,768 | 274.27 | 23,703 | | | 10,393 | | 12,333 | | | (6,068) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409918 | | N/A | Equity/Index | UBS- | 12/06/2024 | 11/27/2026 | 2,426 | 682,565 | 283.42 | 20,897 | | | 14,959 | | 9,707 | | | (5,268) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512204 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/11/2027 | 372 | 99,690 | 270.12 | | 2,980 | | 2,916 | | 3,296 | | | (64) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511670 | | N/A | Equity/Index | UBS- | 06/06/2025 | 05/04/2027 | 561 | 150,221 | 269.51 | | 4,577 | | 4,432 | | 5,087 | | | (145) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505257 | | N/A | Equity/Index | UBS- | 03/13/2025 | 01/22/2027 | 611 | 166,426 | 274.24 | | 4,980 | | 4,180 | | 4,031 | | | (799) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2405548 | | N/A | Equity/Index | UBS- | 08/23/2024 | 08/24/2026 | 2,162 | 600,000 | 277.467499999997 | 20,862 | | | 12,007 | | 9,529 | | | (5,187) | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2507813 | | N/A | Equity/Index | UBS- | 04/17/2025 | 09/03/2026 | 701 | 188,250 | 277.7 | | 3,044 | | 2,612 | | 2,962 | | | (432) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512631 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/07/2027 | 1,957 | 525,288 | 267.77 | | 18,250 | | 18,045 | | 19,841 | | | (204) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512640 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/04/2027 | 880 | 236,205 | 268 | | 8,101 | | 8,010 | | 8,816 | | | (91) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508400 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/23/2027 | 907 | 243,933 | 274.089999999997 | | 6,293 | | 5,713 | | 6,296 | | | (580) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407016 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/28/2026 | 1,544 | 433,299 | 275.32 | 17,937 | | | 10,686 | | 7,603 | | | (4,934) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2405799 | | N/A | Equity/Index | UBS- | 08/30/2024 | 09/01/2026 | 1,259 | 350,000 | 278.0933 | 12,145 | | | 7,124 | | 5,452 | | | (3,020) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2504850 | | N/A | Equity/Index | UBS- | 03/07/2025 | 01/26/2027 | 3,134 | 863,808 | 274.99 | | 29,416 | | 24,578 | | 20,342 | | | (4,839) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403080 | | N/A | Equity/Index | UBS- | 05/24/2024 | 05/27/2026 | 2,190 | 600,000 | 274.382999999998 | 20,172 | | | 9,144 | | 9,567 | | | (5,015) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409375 | | N/A | Equity/Index | UBS- | 11/29/2024 | 09/23/2026 | 1,626 | 460,981 | 282.75 | 15,425 | | | 10,494 | | 6,041 | | | (4,230) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407035 | | N/A | Equity/Index | UBS- | 10/07/2024 | 06/04/2026 | 2,906 | 815,522 | 272.209999999998 | 37,829 | | | 21,169 | | 15,848 | | | (11,336) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307316 | | N/A | Equity/Index | UBS- | 08/31/2023 | 08/29/2025 | 1,820 | 500,000 | 276.3476 | 15,805 | | | 1,288 | | 1,224 | | | (3,951) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409107 | | N/A | Equity/Index | UBS- | 11/25/2024 | 10/14/2026 | 1,608 | 455,122 | 282.18 | 15,540 | | | 10,632 | | 6,372 | | | (4,094) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407588 | | N/A | Equity/Index | UBS- | 10/25/2024 | 07/08/2026 | 941 | 262,222 | 270.87 | 11,924 | | | 7,177 | | 5,914 | | | (3,492) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407011 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/17/2026 | 10,133 | 2,843,664 | 275.48 | 116,177 | | | 68,413 | | 48,463 | | | (32,501) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403079 | | N/A | Equity/Index | UBS- | 05/24/2024 | 05/26/2026 | 2,554 | 700,000 | 274.382999999998 | 23,520 | | | 10,644 | | 11,129 | | | (5,856) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308701 | | N/A | Equity/Index | UBS- | 11/17/2023 | 11/19/2025 | 1,874 | 500,000 | 268.2561 | 15,985 | | | 3,092 | | 8,743 | | | (3,969) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2309182 | | N/A | Equity/Index | UBS- | 12/13/2023 | 12/12/2025 | 3,748 | 1,000,000 | 268.031400000002 | 32,420 | | | 7,303 | | 19,107 | | | (8,060) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507538 | | N/A | Equity/Index | UBS- | 04/14/2025 | 03/12/2027 | 2,343 | 628,304 | 272.38 | | 16,903 | | 15,033 | | 17,511 | | | (1,870) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306983 | | N/A | Equity/Index | UBS- | 08/18/2023 | 08/20/2025 | 3,304 | 900,000 | 274.3005 | 28,161 | | | 1,931 | | 2,792 | | | (6,992) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307124 | | N/A | Equity/Index | UBS- | 08/25/2023 | 08/27/2025 | 3,661 | 1,000,000 | 275.166099999997 | 31,140 | | | 2,435 | | 2,942 | | | (7,732) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2410028 | | N/A | Equity/Index | UBS- | 12/09/2024 | 06/26/2026 | 400 | 112,319 | 271.24 | 5,377 | | | 3,438 | | 2,432 | | | (1,729) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2504851 | | N/A | Equity/Index | UBS- | 03/07/2025 | 02/04/2027 | 1,649 | 454,505 | 274.98 | | 15,579 | | 13,049 | | 10,826 | | | (2,529) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407022 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/12/2026 | 1,003 | 281,476 | 274.74 | 12,051 | | | 7,288 | | 5,260 | | | (3,241) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2402031 | | N/A | Equity/Index | UBS- | 04/19/2024 | 04/17/2026 | 2,213 | 600,000 | 271.67849999999 | 19,872 | | | 7,960 | | 10,822 | | | (4,968) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306462 | | N/A | Equity/Index | UBS- | 07/21/2023 | 07/22/2025 | 2,844 | 800,000 | 282.308534000001 | 26,216 | | | 756 | | 300 | | | (6,518) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2504856 | | N/A | Equity/Index | UBS- | 03/07/2025 | 01/21/2027 | 1,353 | 372,920 | 274.24 | | 13,115 | | 10,942 | | 9,086 | | | (2,173) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2513073 | | N/A | Equity/Index | UBS- | 06/26/2025 | 05/14/2027 | 480 | 128,872 | 269.149999999998 | | 4,124 | | 4,100 | | 4,498 | | | (24) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407347 | | N/A | Equity/Index | UBS- | 10/18/2024 | 10/16/2026 | 1,767 | 500,000 | 282.906000000001 | 16,955 | | | 11,038 | | 6,744 | | | (4,233) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500595 | | N/A | Equity/Index | UBS- | 01/13/2025 | 12/24/2026 | 1,663 | 451,357 | 272.49 | | 14,230 | | 10,858 | | 11,513 | | | (3,372) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409102 | | N/A | Equity/Index | UBS- | 11/25/2024 | 10/23/2026 | 1,109 | 313,887 | 283.83 | 9,991 | | | 6,876 | | 4,132 | | | (2,598) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2403157 | | N/A | Equity/Index | UBS- | 05/29/2024 | 05/08/2026 | 3,533 | 959,260 | 274.720000000003 | 27,677 | | | 12,158 | | 14,226 | | | (7,076) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308668 | | N/A | Equity/Index | UBS- | 11/14/2023 | 11/14/2025 | 1,492 | 400,000 | 269.4513 | 12,852 | | | 2,398 | | 5,963 | | | (3,191) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2501418 | | N/A | Equity/Index | UBS- | 01/24/2025 | 08/24/2026 | 376 | 103,113 | 277.470000000003 | | 2,612 | | 1,906 | | 1,656 | | | (705) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512634 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/14/2027 | 2,432 | 652,785 | 267.98 | | 22,557 | | 22,307 | | 24,517 | | | (250) | | | | .0001 |

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2500607 | | N/A | Equity/Index | UBS- | 01/13/2025 | 12/16/2026 | 3,019 | 819,390 | 278.08 | | 19,483 | | 14,813 | | 15,032 | | | (4,669) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502207 | | N/A | Equity/Index | UBS- | 02/03/2025 | 01/05/2027 | 589 | 161,732 | 274.11 | | 5,477 | | 4,327 | | 3,862 | | | (1,150) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407036 | | N/A | Equity/Index | UBS- | 10/07/2024 | 12/24/2025 | 2,886 | 809,910 | 270.8 | 37,191 | | | 14,809 | | 11,917 | | | (15,230) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510029 | | N/A | Equity/Index | UBS- | 05/14/2025 | 04/09/2027 | 1,061 | 283,796 | 267.100000000002 | | 9,581 | | 8,933 | | 10,628 | | | (649) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2411527 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/08/2026 | 2,778 | 755,686 | 281.350000000002 | 15,880 | | | 11,825 | | 11,384 | | | (4,054) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2309145 | | N/A | Equity/Index | UBS- | 12/12/2023 | 11/20/2025 | 3,054 | 809,273 | 267.73 | 23,998 | | | 4,820 | | 15,160 | | | (6,144) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400528 | | N/A | Equity/Index | UBS- | 02/01/2024 | 01/30/2026 | 1,479 | 400,000 | 270.725500000001 | 13,636 | | | 4,006 | | 6,554 | | | (3,404) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505366 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/19/2027 | 573 | 156,631 | 279.67 | | 3,843 | | 3,264 | | 2,953 | | | (579) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409660 | | N/A | Equity/Index | UBS- | 12/03/2024 | 10/30/2026 | 1,332 | 375,956 | 275.7 | 16,654 | | | 11,646 | | 7,567 | | | (4,337) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502204 | | N/A | Equity/Index | UBS- | 02/03/2025 | 01/05/2027 | 460 | 126,310 | 271.399999999998 | | 4,852 | | 3,833 | | 3,487 | | | (1,019) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401773 | | N/A | Equity/Index | UBS- | 04/04/2024 | 03/27/2026 | 5,010 | 1,370,672 | 276.05 | 41,679 | | | 15,615 | | 16,273 | | | (10,507) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500348 | | N/A | Equity/Index | UBS- | 01/07/2025 | 12/10/2026 | 614 | 166,550 | 283.339999999997 | | 3,019 | | 2,270 | | 2,235 | | | (749) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2309103 | | N/A | Equity/Index | UBS- | 12/08/2023 | 12/09/2025 | 3,017 | 800,000 | 266.429700000003 | 25,896 | | | 5,727 | | 17,988 | | | (6,438) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308278 | | N/A | Equity/Index | UBS- | 10/24/2023 | 10/24/2025 | 1,128 | 300,000 | 266.981400000001 | 9,729 | | | 1,535 | | 5,708 | | | (2,416) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508408 | | N/A | Equity/Index | UBS- | 04/25/2025 | 03/22/2027 | 776 | 208,701 | 276.69 | | 4,711 | | 4,276 | | 4,678 | | | (435) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500603 | | N/A | Equity/Index | UBS- | 01/13/2025 | 02/27/2026 | 634 | 172,075 | 269.529999999997 | | 4,951 | | 2,917 | | 3,488 | | | (2,034) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307557 | | N/A | Equity/Index | UBS- | 09/15/2023 | 09/17/2025 | 2,556 | 700,000 | 275.2672 | 22,421 | | | 2,399 | | 2,836 | | | (5,567) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409656 | | N/A | Equity/Index | UBS- | 12/03/2024 | 10/09/2026 | 2,150 | 606,836 | 280.350000000002 | 21,599 | | | 14,902 | | 9,234 | | | (5,800) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401954 | | N/A | Equity/Index | UBS- | 04/15/2024 | 04/13/2026 | 7,776 | 2,104,184 | 272.839999999997 | 64,506 | | | 25,411 | | 34,034 | | | (16,082) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409454 | | N/A | Equity/Index | UBS- | 12/02/2024 | 11/20/2026 | 675 | 190,735 | 280.850000000002 | 6,906 | | | 4,883 | | 3,049 | | | (1,743) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409657 | | N/A | Equity/Index | UBS- | 12/03/2024 | 10/23/2026 | 1,474 | 416,035 | 278.660000000003 | 16,126 | | | 11,227 | | 7,084 | | | (4,243) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507797 | | N/A | Equity/Index | UBS- | 04/17/2025 | 07/02/2026 | 572 | 153,608 | 271.19 | | 3,446 | | 2,886 | | 3,442 | | | (560) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306825 | | N/A | Equity/Index | UBS- | 08/09/2023 | 08/08/2025 | 7,598 | 2,100,000 | 278.052900000002 | 66,633 | | | 3,478 | | 2,099 | | | (16,567) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2408278 | | N/A | Equity/Index | UBS- | 11/08/2024 | 11/10/2026 | 3,257 | 920,000 | 282.484800000001 | 31,151 | | | 21,267 | | 13,253 | | | (7,745) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407578 | | N/A | Equity/Index | UBS- | 10/25/2024 | 07/07/2026 | 373 | 103,941 | 272.14 | 4,457 | | | 2,680 | | 2,152 | | | (1,308) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505256 | | N/A | Equity/Index | UBS- | 03/13/2025 | 01/28/2027 | 367 | 99,965 | 274.3 | | 2,996 | | 2,519 | | 2,429 | | | (477) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307680 | | N/A | Equity/Index | UBS- | 09/22/2023 | 09/23/2025 | 1,476 | 400,000 | 272.541099999997 | 12,644 | | | 1,459 | | 2,804 | | | (3,144) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512794 | | N/A | Equity/Index | UBS- | 06/23/2025 | 05/20/2027 | 705 | 189,885 | 268.99 | | 6,414 | | 6,349 | | 6,707 | | | (65) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2501578 | | N/A | Equity/Index | UBS- | 01/27/2025 | 06/25/2026 | 982 | 270,042 | 271.149999999998 | | 9,522 | | 6,664 | | 5,962 | | | (2,859) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2309104 | | N/A | Equity/Index | UBS- | 12/08/2023 | 12/10/2025 | 3,017 | 800,000 | 266.429700000003 | 25,912 | | | 5,758 | | 18,036 | | | (6,434) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2400142 | | N/A | Equity/Index | UBS- | 01/09/2024 | 01/09/2026 | 2,617 | 700,000 | 268.642999999997 | 22,897 | | | 6,030 | | 13,405 | | | (5,685) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500447 | | N/A | Equity/Index | UBS- | 01/08/2025 | 12/21/2026 | 800 | 217,279 | 272.13 | | 7,062 | | 5,344 | | 5,633 | | | (1,718) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407040 | | N/A | Equity/Index | UBS- | 10/07/2024 | 06/16/2026 | 1,161 | 325,816 | 271.48 | 15,696 | | | 8,918 | | 6,787 | | | (4,612) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308818 | | N/A | Equity/Index | UBS- | 11/24/2023 | 11/25/2025 | 1,875 | 500,000 | 268.009200000002 | 16,120 | | | 3,255 | | 9,137 | | | (4,008) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2502203 | | N/A | Equity/Index | UBS- | 02/03/2025 | 01/12/2027 | 1,482 | 406,938 | 271.41000000000003 | | 15,685 | | 12,424 | | 11,304 | | | (3,261) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505355 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/12/2027 | 1,698 | 464,153 | 275.85000000000002 | | 13,663 | | 11,586 | | 10,598 | | | (2,078) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407014 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/17/2026 | 2,402 | 674,083 | 275.60000000000002 | 27,847 | | | 16,922 | | 12,056 | | | (7,434) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505354 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/16/2027 | 2,375 | 649,213 | 275.85000000000002 | | 19,171 | | 16,273 | | 14,877 | | | (2,899) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2410027 | | N/A | Equity/Index | UBS- | 12/09/2024 | 06/26/2026 | 1,611 | 452,365 | 271.38 | 21,517 | | | 13,758 | | 9,708 | | | (6,917) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512638 | | N/A | Equity/Index | UBS- | 06/20/2025 | 05/28/2027 | 1,725 | 463,015 | 267.75 | | 15,997 | | 15,815 | | 17,412 | | | (182) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407019 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/13/2026 | 2,870 | 805,420 | 274.60000000000002 | 34,177 | | | 20,038 | | 14,363 | | | (9,620) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2504853 | | N/A | Equity/Index | UBS- | 03/07/2025 | 01/20/2027 | 423 | 116,589 | 274.58 | | 4,032 | | 3,363 | | 2,787 | | | (669) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2504843 | | N/A | Equity/Index | UBS- | 03/07/2025 | 01/22/2027 | 1,198 | 330,199 | 276.98 | | 10,192 | | 8,506 | | 6,986 | | | (1,686) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505259 | | N/A | Equity/Index | UBS- | 03/13/2025 | 02/02/2027 | 3,323 | 905,130 | 274.58999999997 | | 26,850 | | 22,608 | | 21,755 | | | (4,241) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307981 | | N/A | Equity/Index | UBS- | 10/06/2023 | 10/06/2025 | 2,257 | 600,000 | 267.64280000002 | 18,780 | | | 2,509 | | 9,874 | | | (4,682) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510587 | | N/A | Equity/Index | UBS- | 05/22/2025 | 04/21/2027 | 375 | 99,912 | 270.99 | | 2,647 | | 2,499 | | 3,092 | | | (148) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505253 | | N/A | Equity/Index | UBS- | 03/13/2025 | 01/14/2027 | 367 | 99,965 | 273.54000000002 | | 3,077 | | 2,577 | | 2,492 | | | (500) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505358 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/17/2027 | 1,455 | 397,728 | 276.58999999997 | | 11,338 | | 9,626 | | 8,781 | | | (1,712) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306599 | | N/A | Equity/Index | UBS- | 07/28/2023 | 07/28/2025 | 5,353 | 1,500,000 | 281.59999499998 | 48,120 | | | 1,787 | | 723 | | | (11,980) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511672 | | N/A | Equity/Index | UBS- | 06/06/2025 | 04/27/2027 | 428 | 114,607 | 271.51 | | 3,141 | | 3,040 | | 3,489 | | | (101) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507547 | | N/A | Equity/Index | UBS- | 04/14/2025 | 03/05/2027 | 426 | 114,237 | 275.62 | | 2,586 | | 2,297 | | 2,650 | | | (289) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2509566 | | N/A | Equity/Index | UBS- | 05/09/2025 | 04/08/2027 | 498 | 133,736 | 268.66000000003 | | 4,432 | | 4,113 | | 4,635 | | | (318) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2306873 | | N/A | Equity/Index | UBS- | 08/11/2023 | 08/12/2025 | 1,812 | 500,000 | 278.0462 | 15,590 | | | 899 | | 556 | | | (3,876) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507820 | | N/A | Equity/Index | UBS- | 04/17/2025 | 11/25/2026 | 975 | 261,832 | 283.04000000002 | | 3,531 | | 3,101 | | 3,400 | | | (430) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2408939 | | N/A | Equity/Index | UBS- | 11/22/2024 | 11/18/2026 | 5,703 | 1,612,195 | 280.97000000003 | 58,581 | | | 40,917 | | 25,444 | | | (14,665) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2509117 | | N/A | Equity/Index | UBS- | 05/05/2025 | 04/02/2027 | 4,072 | 1,095,052 | 275.02999999997 | | 26,904 | | 24,775 | | 27,191 | | | (2,129) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507541 | | N/A | Equity/Index | UBS- | 04/14/2025 | 03/15/2027 | 1,475 | 395,539 | 273.35000000002 | | 10,158 | | 9,039 | | 10,482 | | | (1,119) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407879 | | N/A | Equity/Index | UBS- | 11/01/2024 | 11/02/2026 | 5,368 | 1,480,000 | 275.6952 | 50,216 | | | 33,731 | | 29,472 | | | (12,485) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512115 | | N/A | Equity/Index | UBS- | 06/12/2025 | 05/07/2027 | 490 | 131,757 | 270.33 | | 4,071 | | 3,965 | | 4,311 | | | (106) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2509424 | | N/A | Equity/Index | UBS- | 05/08/2025 | 04/07/2027 | 881 | 236,560 | 268.33999999997 | | 7,954 | | 7,350 | | 8,323 | | | (604) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409655 | | N/A | Equity/Index | UBS- | 12/03/2024 | 10/26/2026 | 1,261 | 355,916 | 280.73 | 12,584 | | | 8,778 | | 5,466 | | | (3,296) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2307848 | | N/A | Equity/Index | UBS- | 09/29/2023 | 09/30/2025 | 4,092 | 1,100,000 | 270.45940000002 | 34,815 | | | 4,352 | | 11,533 | | | (8,656) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407018 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/10/2026 | 4,747 | 1,332,170 | 274.60000000002 | 56,441 | | | 32,983 | | 23,675 | | | (15,962) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2511831 | | N/A | Equity/Index | UBS- | 06/09/2025 | 05/10/2027 | 841 | 225,026 | 268.55 | | 7,132 | | 6,918 | | 8,022 | | | (214) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505360 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/22/2027 | 1,654 | 452,126 | 276.89999999998 | | 12,747 | | 10,836 | | 9,872 | | | (1,911) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2402465 | | N/A | Equity/Index | UBS- | 05/02/2024 | 05/01/2026 | 1,841 | 500,000 | 272.23169999999 | 16,575 | | | 6,950 | | 8,889 | | | (4,138) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407021 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/23/2026 | 2,402 | 674,083 | 274.52999999997 | 28,840 | | | 17,092 | | 12,319 | | | (7,994) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2511369 | | N/A | Equity/Index | UBS- | 06/02/2025 | 04/30/2027 | 252 | 67,446 | 273.81 | | 1,646 | | 1,580 | | 1,828 | | | (66) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2502205 | | N/A | Equity/Index | UBS- | 02/03/2025 | 01/07/2027 | 2,547 | 699,374 | 271.600000000002 | | 26,650 | | 21,069 | | 19,152 | | | (5,581) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500594 | | N/A | Equity/Index | UBS- | 01/13/2025 | 12/24/2026 | 2,480 | 673,100 | 272.49 | | 21,221 | | 16,193 | | 17,168 | | | (5,028) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512628 | | N/A | Equity/Index | UBS- | 06/20/2025 | 06/09/2027 | 1,005 | 269,757 | 267.57 | | 9,474 | | 9,368 | | 10,302 | | | (106) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2505254 | | N/A | Equity/Index | UBS- | 03/13/2025 | 01/15/2027 | 1,597 | 434,996 | 273.89 | | 13,171 | | 11,034 | | 10,655 | | | (2,136) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507802 | | N/A | Equity/Index | UBS- | 04/17/2025 | 03/01/2027 | 613 | 164,618 | 281.13 | | 2,846 | | 2,548 | | 2,801 | | | (298) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407575 | | N/A | Equity/Index | UBS- | 10/25/2024 | 06/24/2026 | 437 | 121,776 | 273.7 | 4,819 | | | 2,856 | | 2,222 | | | (1,444) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308082 | | N/A | Equity/Index | UBS- | 10/11/2023 | 10/10/2025 | 1,500 | 400,000 | 268.202 | 12,680 | | | 1,759 | | 6,203 | | | (3,153) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2309147 | | N/A | Equity/Index | UBS- | 12/12/2023 | 08/28/2025 | 3,303 | 875,255 | 273.14 | 18,078 | | | 1,683 | | 4,115 | | | (5,252) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308115 | | N/A | Equity/Index | UBS- | 10/12/2023 | 10/10/2025 | 2,626 | 700,000 | 267.942600000003 | 22,323 | | | 3,110 | | 11,251 | | | (5,573) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2309355 | | N/A | Equity/Index | UBS- | 12/22/2023 | 12/22/2025 | 1,854 | 500,000 | 271.086000000001 | 16,200 | | | 3,883 | | 6,983 | | | (4,039) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407574 | | N/A | Equity/Index | UBS- | 10/25/2024 | 07/15/2026 | 797 | 222,095 | 274.19 | 8,692 | | | 5,271 | | 4,079 | | | (2,517) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407034 | | N/A | Equity/Index | UBS- | 10/07/2024 | 06/05/2026 | 2,735 | 767,534 | 272.220000000003 | 35,604 | | | 19,950 | | 14,941 | | | (10,652) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512207 | | N/A | Equity/Index | UBS- | 06/13/2025 | 05/10/2027 | 932 | 249,761 | 272.58 | | 6,593 | | 6,450 | | 7,288 | | | (143) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407568 | | N/A | Equity/Index | UBS- | 10/25/2024 | 10/02/2026 | 2,141 | 596,619 | 282.660000000003 | 16,467 | | | 10,713 | | 7,726 | | | (4,234) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2402500 | | N/A | Equity/Index | UBS- | 05/03/2024 | 05/01/2026 | 2,937 | 800,000 | 272.933400000001 | 26,648 | | | 11,189 | | 13,460 | | | (6,662) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506745 | | N/A | Equity/Index | UBS- | 04/04/2025 | 02/05/2027 | 1,419 | 384,045 | 275.100000000002 | | 9,860 | | 8,607 | | 8,998 | | | (1,253) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506004 | | N/A | Equity/Index | UBS- | 03/24/2025 | 03/03/2027 | 377 | 103,379 | 274.660000000003 | | 3,386 | | 2,917 | | 2,573 | | | (469) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2512625 | | N/A | Equity/Index | UBS- | 06/20/2025 | 05/25/2027 | 1,618 | 434,295 | 266.58 | | 15,836 | | 15,655 | | 17,221 | | | (181) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308549 | | N/A | Equity/Index | UBS- | 11/08/2023 | 11/07/2025 | 3,007 | 800,000 | 267.545999999999 | 25,512 | | | 4,521 | | 14,760 | | | (6,343) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2401990 | | N/A | Equity/Index | UBS- | 04/17/2024 | 02/27/2026 | 3,569 | 963,981 | 270.19 | 31,647 | | | 11,233 | | 17,826 | | | (8,436) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500445 | | N/A | Equity/Index | UBS- | 01/08/2025 | 12/18/2026 | 4,180 | 1,135,284 | 270.89 | | 39,060 | | 29,515 | | 31,493 | | | (9,544) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508929 | | N/A | Equity/Index | UBS- | 05/02/2025 | 09/28/2026 | 606 | 162,951 | 283.149999999998 | | 1,947 | | 1,730 | | 1,870 | | | (217) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2409109 | | N/A | Equity/Index | UBS- | 11/25/2024 | 10/07/2026 | 948 | 268,318 | 280.63 | 9,793 | | | 6,668 | | 4,008 | | | (2,607) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407572 | | N/A | Equity/Index | UBS- | 10/25/2024 | 08/20/2026 | 913 | 254,420 | 276.290000000002 | 9,218 | | | 5,787 | | 4,372 | | | (2,524) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506741 | | N/A | Equity/Index | UBS- | 04/04/2025 | 02/01/2027 | 3,427 | 927,500 | 274.48 | | 24,504 | | 21,372 | | 22,353 | | | (3,132) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407006 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/04/2026 | 1,347 | 378,014 | 276.56 | 14,848 | | | 8,909 | | 6,234 | | | (4,041) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2411528 | | N/A | Equity/Index | UBS- | 12/31/2024 | 12/07/2026 | 2,278 | 619,673 | 281.350000000002 | 13,007 | | | 9,682 | | 9,314 | | | (3,326) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2508749 | | N/A | Equity/Index | UBS- | 04/29/2025 | 03/25/2027 | 371 | 100,051 | 274.45 | | 2,632 | | 2,396 | | 2,551 | | | (235) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407513 | | N/A | Equity/Index | UBS- | 10/24/2024 | 09/17/2026 | 447 | 125,271 | 282.3 | 3,760 | | | 2,407 | | 1,620 | | | (983) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407587 | | N/A | Equity/Index | UBS- | 10/25/2024 | 06/30/2026 | 817 | 227,668 | 270.93 | 10,286 | | | 6,138 | | 5,050 | | | (3,052) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506752 | | N/A | Equity/Index | UBS- | 04/04/2025 | 02/17/2027 | 1,366 | 369,701 | 275.850000000002 | | 9,236 | | 8,083 | | 8,424 | | | (1,153) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407003 | | N/A | Equity/Index | UBS- | 10/07/2024 | 08/26/2026 | 1,361 | 381,943 | 277.470000000003 | 14,578 | | | 8,933 | | 6,231 | | | (3,841) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507826 | | N/A | Equity/Index | UBS- | 04/17/2025 | 09/18/2026 | 1,205 | 323,597 | 281.23 | | 4,302 | | 3,709 | | 4,120 | | | (593) | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UBSMPI-EUROPEAN 2 Yr TA2505351 | | N/A | Equity/Index | UBS- | 03/14/2025 | 02/04/2027 | 367 | 100,320 | 275.290000000002 | | 3,016 | | 2,552 | | 2,337 | | | (464) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2510176 | | N/A | Equity/Index | UBS- | 05/16/2025 | 04/09/2027 | 648 | 174,410 | 267.2 | | 6,347 | | 5,952 | | 6,508 | | | (396) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507834 | | N/A | Equity/Index | UBS- | 04/17/2025 | 09/25/2026 | 1,189 | 319,300 | 282.220000000003 | | 4,045 | | 3,495 | | 3,861 | | | (550) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2308316 | | N/A | Equity/Index | UBS- | 10/25/2023 | 10/24/2025 | 2,256 | 600,000 | 266.7921 | 19,602 | | | 3,096 | | 11,684 | | | (4,874) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2513173 | | N/A | Equity/Index | UBS- | 06/27/2025 | 06/17/2027 | 586 | 157,598 | 268.49 | | 5,451 | | 5,443 | | 5,760 | | | (8) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2506754 | | N/A | Equity/Index | UBS- | 04/04/2025 | 02/12/2027 | 1,887 | 510,707 | 275.850000000002 | | 12,696 | | 11,099 | | 11,577 | | | (1,596) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2410356 | | N/A | Equity/Index | UBS- | 12/13/2024 | 11/23/2026 | 1,103 | 308,077 | 282.69 | 8,769 | | | 6,325 | | 4,442 | | | (2,245) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2507825 | | N/A | Equity/Index | UBS- | 04/17/2025 | 10/15/2026 | 472 | 126,753 | 281.7 | | 1,720 | | 1,495 | | 1,654 | | | (225) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2500258 | | N/A | Equity/Index | UBS- | 01/06/2025 | 12/03/2026 | 1,696 | 460,290 | 282.25 | | 8,823 | | 6,601 | | 6,500 | | | (2,222) | | | | .0001 |
| UBSMPI-EUROPEAN 2 Yr TA2407027 | | N/A | Equity/Index | UBS- | 10/07/2024 | 07/21/2026 | 1,621 | 454,908 | 274.05 | 19,866 | | | 11,749 | | 8,527 | | | (5,523) | | | | .0001 |
| 0159999999 - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 473,672,213 | 469,073,174 | | 871,121,721 | XXX | 1,098,857,360 | (6,349) | | (31,023,746) | | | XXX | XXX |
| 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 | | | | | | | | | | | | | | | | | | | | | | |
| 0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other | | | | | | | | | | 473,672,213 | 469,073,174 | | 871,121,721 | XXX | 1,098,857,360 | (6,349) | | (31,023,746) | | | XXX | XXX |
| Purchased Options - Replications - Call Options and Warrants | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Replications - Put Options | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Replications - Caps | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Replications - Floors | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Replications - Collars | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Replications - Other | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Income Generation - Call Options and Warrants | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Income Generation - Put Options | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Income Generation - Caps | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Income Generation - Floors | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Income Generation - Collars | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Income Generation - Other | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Other - Call Options and Warrants | | | | | | | | | | | | | | | | | | | | | | |
| HORIZON SPONSOR LLC | | | | N/A- | 12/31/2021 | 12/24/2025 | | | | | | | | | | | | | | | | |
| EC 17TH STREET HOLDINGS LLC | | | | N/A- | 12/18/2020 | 12/31/2040 | | | | | | | 9,710,593 | | 9,710,593 | 4,032,449 | | | | | | |
| PAYACTIV INC | | | | N/A- | 06/30/2020 | 08/28/2040 | | | | | | | 12,160,254 | | 12,160,254 | 9,687,297 | | | | | | |
| SPECTACLE BIDCO INC | | | | N/A- | 07/01/2021 | 06/01/2042 | | | | | | | 119,048 | | 119,048 | (95,238) | | | | | | |
| 0369999999 - Purchased Options - Other - Call Options and Warrants | | | | | | | | | | | | | 21,989,894 | XXX | 21,989,895 | 13,624,508 | | | | | XXX | XXX |
| Purchased Options - Other - Put Options | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Other - Caps | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Other - Floors | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Other - Collars | | | | | | | | | | | | | | | | | | | | | | |
| Purchased Options - Other - Other | | | | | | | | | | | | | | | | | | | | | | |
| 0429999999 - Purchased Options - Other - Subtotal - Other | | | | | | | | | | | | | 21,989,894 | XXX | 21,989,895 | 13,624,508 | | | | | XXX | XXX |
| 0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants | | | | | | | | | | 473,672,213 | 469,073,174 | | 893,111,615 | XXX | 1,120,847,255 | 13,618,159 | | (31,023,746) | | | XXX | XXX |
| 0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options | | | | | | | | | | 473,672,213 | 469,073,174 | | 893,111,615 | XXX | 1,120,847,255 | 13,618,159 | | (31,023,746) | | | 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 | | | | | | | | | | | | | | | | | | | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Hedging Other - Call Options and Warrants | | | | | | | | | | | | | | | | | | | | | | |
| S&P 500 - CAPPED TA2510136 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/08/2026 | (256) | (1,515,238) | 6228.73 | | (5,466) | | (5,466) | | (8,667) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409830 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/23/2025 | (69) | (419,751) | 5982.7 | (20,069) | | | (20,069) | | (20,761) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510724 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/15/2026 | (124) | (727,173) | 6282.71 | | (12,530) | | (12,530) | | (16,887) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507058 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | (116) | (591,252) | 5670.97 | | (10,404) | | (10,404) | | (32,135) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409862 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/04/2025 | (62) | (377,168) | 5947.71 | (12,210) | | | (12,210) | | (13,160) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507202 | | N/A | Equity/Index | RBC- | 04/10/2025 | 03/13/2026 | (432) | (2,282,818) | 6280 | | (39,360) | | (39,360) | | (159,396) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409874 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/11/2025 | (50) | (304,168) | 6286.88 | (691) | | | (691) | | (772) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510658 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | (11) | (64,507) | 5849.58 | | (1,203) | | (1,203) | | (1,432) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510701 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/08/2026 | (65) | (381,180) | 5982.9 | | (11,974) | | (11,974) | | (14,846) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511080 | | N/A | Equity/Index | NTX- | 05/27/2025 | 04/28/2026 | (12) | (71,016) | 5888.12 | | (6,233) | | (6,233) | | (8,239) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508545 | | N/A | Equity/Index | BMO- | 04/25/2025 | 03/31/2026 | (74) | (408,832) | 5892.52 | | (10,909) | | (10,909) | | (18,941) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409841 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/28/2025 | (85) | (517,085) | 6040.41 | (9,771) | | | (9,771) | | (10,549) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510642 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | (392) | (2,298,806) | 6167.89 | | (9,596) | | (9,596) | | (12,731) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513026 | | N/A | Equity/Index | RBC- | 06/24/2025 | 12/30/2025 | (39) | (237,781) | 6497.63 | | (4,731) | | (4,731) | | (6,486) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510649 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | (120) | (703,716) | 5869.14 | | (13,216) | | (13,216) | | (15,795) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411637 | | N/A | Equity/Index | RBC- | 12/31/2024 | 09/11/2025 | (45) | (264,735) | 5554.13 | (6,336) | | | (6,336) | | (7,769) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411640 | | N/A | Equity/Index | RBC- | 12/31/2024 | 09/11/2025 | (651) | (3,829,833) | 5554.13 | (192,240) | | | (192,240) | | (235,956) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411177 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | (76) | (457,805) | 6100.13 | (17,015) | | | (17,015) | | (18,046) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510682 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/06/2026 | (18) | (105,557) | 5938.63 | | (964) | | (964) | | (1,173) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512163 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/04/2026 | (195) | (1,178,249) | 6338.33 | | (1,654) | | (1,654) | | (2,103) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502010 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | (55) | (333,796) | 5942.47 | | (19,906) | | (19,906) | | (21,296) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510648 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | (256) | (1,501,261) | 6252.15 | | (4,838) | | (4,838) | | (6,692) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510669 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/04/2026 | (19) | (111,422) | 5960.19 | | (938) | | (938) | | (1,149) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501142 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/08/2026 | (82) | (492,898) | 6114.3 | | (17,795) | | (17,795) | | (19,723) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510728 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/15/2026 | (384) | (2,251,891) | 6302.99 | | (40,293) | | (40,293) | | (54,851) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510718 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/13/2026 | (74) | (433,958) | 6518.58 | | (722) | | (722) | | (1,174) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510739 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/19/2026 | (29) | (170,065) | 6241.56 | | (2,733) | | (2,733) | | (3,607) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508398 | | N/A | Equity/Index | BAR- | 04/24/2025 | 03/10/2026 | (53) | (289,632) | 5965.47 | | (12,313) | | (12,313) | | (31,083) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507069 | | N/A | Equity/Index | CITI- | 04/08/2025 | 04/02/2026 | (1,320) | (6,728,040) | 5670.97 | | (285,054) | | (285,054) | | (1,106,077) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411486 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | (91) | (544,544) | 6146.63 | (14,525) | | | (14,525) | | (16,906) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501150 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/09/2026 | (41) | (246,449) | 6566.7 | | (336) | | (336) | | (394) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509965 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | (72) | (423,904) | 5869.31 | | (18,984) | | (18,984) | | (23,470) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501944 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/19/2025 | (15) | (91,035) | 5930.85 | | (6,180) | | (6,180) | | (6,527) | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2410576 | | N/A | Equity/Index | BAR | 12/16/2024 | 12/10/2025 | (93) | (565,440) | 6225.76 | (26,023) | | | (26,023) | | (23,364) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509403 | | N/A | Equity/Index | NTX | 05/07/2025 | 03/17/2026 | (291) | (1,627,970) | 6267.54 | | (5,351) | | (5,351) | | (10,697) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507201 | | N/A | Equity/Index | RBC | 04/10/2025 | 03/03/2026 | (304) | (1,606,427) | 6200 | | (32,355) | | (32,355) | | (124,942) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511529 | | N/A | Equity/Index | BMO | 06/03/2025 | 03/13/2026 | (84) | (501,816) | 5926.1 | | (40,680) | | (40,680) | | (51,889) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409891 | | N/A | Equity/Index | RBC | 12/05/2024 | 11/14/2025 | (92) | (559,668) | 6149.01 | (20,495) | | | (20,495) | | (20,233) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509978 | | N/A | Equity/Index | NTX | 05/13/2025 | 05/05/2026 | (856) | (5,039,743) | 5993.63 | | (25,466) | | (25,466) | | (33,983) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501133 | | N/A | Equity/Index | BAR | 01/17/2025 | 01/07/2026 | (8) | (48,088) | 6148.16 | | (462) | | (462) | | (526) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409850 | | N/A | Equity/Index | RBC | 12/05/2024 | 10/31/2025 | (80) | (486,668) | 5705.45 | (12,061) | | | (12,061) | | (13,258) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502016 | | N/A | Equity/Index | BAR | 01/30/2025 | 01/02/2026 | (38) | (230,623) | 6209.31 | | (7,890) | | (7,890) | | (8,256) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411484 | | N/A | Equity/Index | RBC | 12/30/2024 | 12/19/2025 | (102) | (610,368) | 6092.38 | (20,983) | | | (20,983) | | (24,365) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508225 | | N/A | Equity/Index | NTX | 04/22/2025 | 04/10/2026 | (797) | (4,172,036) | 5912.55 | | (12,258) | | (12,258) | | (32,523) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507206 | | N/A | Equity/Index | RBC | 04/10/2025 | 03/27/2026 | (250) | (1,321,075) | 6060 | | (40,328) | | (40,328) | | (133,356) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501930 | | N/A | Equity/Index | BAR | 01/30/2025 | 12/19/2025 | (76) | (461,246) | 5867.08 | | (12,496) | | (12,496) | | (13,619) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410556 | | N/A | Equity/Index | BAR | 12/16/2024 | 12/05/2025 | (33) | (200,640) | 6256.58 | (1,753) | | | (1,753) | | (1,821) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507061 | | N/A | Equity/Index | BAR | 04/08/2025 | 04/02/2026 | (62) | (316,014) | 5670.97 | | (3,887) | | (3,887) | | (11,889) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512904 | | N/A | Equity/Index | BMO | 06/23/2025 | 03/10/2026 | (11) | (66,149) | 5965.47 | | (5,071) | | (5,071) | | (6,439) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405040 | | N/A | Equity/Index | RBC | 08/05/2024 | 08/01/2025 | (149) | (777,136) | 5346.56 | (22,582) | | | (22,582) | | (39,783) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501956 | | N/A | Equity/Index | BAR | 01/30/2025 | 12/23/2025 | (52) | (315,589) | 5974.07 | | (20,688) | | (20,688) | | (21,696) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507199 | | N/A | Equity/Index | RBC | 04/10/2025 | 01/16/2026 | (240) | (1,268,232) | 6580 | | (6,031) | | (6,031) | | (35,719) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509874 | | N/A | Equity/Index | RBC | 05/12/2025 | 03/17/2026 | (342) | (1,994,288) | 6256.82 | | (78,506) | | (78,506) | | (132,422) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411631 | | N/A | Equity/Index | RBC | 12/31/2024 | 09/05/2025 | (24) | (141,192) | 5503.41 | (4,646) | | | (4,646) | | (5,640) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509404 | | N/A | Equity/Index | NTX | 05/07/2025 | 03/18/2026 | (4,271) | (23,893,682) | 5614.66 | | (473,953) | | (473,953) | | (647,470) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411643 | | N/A | Equity/Index | RBC | 12/31/2024 | 11/21/2025 | (35) | (205,905) | 5948.71 | (5,441) | | | (5,441) | | (6,670) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410534 | | N/A | Equity/Index | BAR | 12/16/2024 | 12/04/2025 | (14) | (85,120) | 6695.19 | (568) | | | (568) | | (378) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511081 | | N/A | Equity/Index | NTX | 05/27/2025 | 03/03/2026 | (12) | (71,016) | 6215.33 | | (3,220) | | (3,220) | | (4,766) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511079 | | N/A | Equity/Index | NTX | 05/27/2025 | 05/12/2026 | (113) | (668,734) | 6194.84 | | (38,839) | | (38,839) | | (54,399) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507062 | | N/A | Equity/Index | BAR | 04/08/2025 | 04/02/2026 | (23) | (117,231) | 5670.97 | | (2,901) | | (2,901) | | (9,785) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510141 | | N/A | Equity/Index | NTX | 05/15/2025 | 05/08/2026 | (198) | (1,171,942) | 6062.31 | | (1,307) | | (1,307) | | (2,938) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509392 | | N/A | Equity/Index | NTX | 05/07/2025 | 03/16/2026 | (1,018) | (5,695,099) | 5913.84 | | (165,232) | | (165,232) | | (266,406) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507204 | | N/A | Equity/Index | RBC | 04/10/2025 | 03/24/2026 | (110) | (581,273) | 6140 | | (14,673) | | (14,673) | | (52,036) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509411 | | N/A | Equity/Index | NTX | 05/07/2025 | 03/18/2026 | (4,253) | (23,792,983) | 5805.51 | | (498,409) | | (498,409) | | (735,432) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409864 | | N/A | Equity/Index | RBC | 12/05/2024 | 11/04/2025 | (121) | (736,085) | 6283.26 | (555) | | | (555) | | (732) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411494 | | N/A | Equity/Index | RBC | 12/30/2024 | 12/23/2025 | (27) | (161,568) | 6325.73 | (3,462) | | | (3,462) | | (3,947) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506950 | | N/A | Equity/Index | BAR | 04/07/2025 | 04/02/2026 | (64) | (326,400) | 5666.35 | | (2,714) | | (2,714) | | (6,106) | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2510674 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/04/2026 | (65) | (381,180) | 5983.72 | | (8,113) | | (8,113) | | (9,976) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513400 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/18/2026 | (277) | (1,712,539) | 6575.63 | | (4,751) | | (4,751) | | (5,066) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507057 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | (333) | (1,697,301) | 5670.97 | | (44,346) | | (44,346) | | (151,988) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501973 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | (18) | (109,242) | 6037.59 | | (6,923) | | (6,923) | | (7,132) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409805 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/16/2025 | (55) | (334,584) | 6138.21 | (10,774) | | | (10,774) | | (10,653) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509970 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | (12) | (70,651) | 5849.55 | | (1,140) | | (1,140) | | (1,381) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409858 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/31/2025 | (52) | (316,334) | 6012.56 | (4,608) | | | (4,608) | | (5,021) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511810 | | N/A | Equity/Index | BMO- | 06/06/2025 | 05/29/2026 | (191) | (1,147,136) | 6247.38 | | (23,843) | | (23,843) | | (28,216) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410540 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/04/2025 | (22) | (133,760) | 6241.51 | (5,715) | | | (5,715) | | (5,103) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409868 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/07/2025 | (91) | (553,585) | 6228.19 | (2,721) | | | (2,721) | | (2,939) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507200 | | N/A | Equity/Index | RBC- | 04/10/2025 | 01/30/2026 | (750) | (3,963,225) | 6780 | | (9,915) | | (9,915) | | (67,288) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410555 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | (29) | (176,320) | 6254.62 | (1,574) | | | (1,574) | | (1,636) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501984 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/30/2025 | (74) | (449,108) | 5906.94 | | (15,648) | | (15,648) | | (16,986) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513401 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/23/2026 | (161) | (995,374) | 6623.99 | | (1,761) | | (1,761) | | (1,926) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410549 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | (29) | (176,320) | 6385.07 | (5,600) | | | (5,600) | | (4,570) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507628 | | N/A | Equity/Index | BAR- | 04/14/2025 | 04/09/2026 | (107) | (575,585) | 5801.33 | | (3,055) | | (3,055) | | (5,350) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409834 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/24/2025 | (62) | (377,168) | 6249.92 | (4,767) | | | (4,767) | | (4,841) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411700 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/10/2025 | (93) | (547,119) | 6225.76 | (15,939) | | | (15,939) | | (19,700) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510657 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | (21) | (123,150) | 5786.23 | | (3,184) | | (3,184) | | (3,755) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411487 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | (91) | (544,544) | 6146.64 | (14,511) | | | (14,511) | | (16,905) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510666 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/04/2026 | (56) | (328,401) | 6201.31 | | (1,280) | | (1,280) | | (1,720) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507207 | | N/A | Equity/Index | RBC- | 04/10/2025 | 03/31/2026 | (128) | (676,390) | 5960 | | (25,567) | | (25,567) | | (78,079) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409820 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/20/2025 | (53) | (322,418) | 5864.67 | (9,962) | | | (9,962) | | (10,901) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509873 | | N/A | Equity/Index | RBC- | 05/12/2025 | 03/31/2026 | (148) | (863,025) | 5976.62 | | (58,081) | | (58,081) | | (88,451) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509399 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/17/2026 | (457) | (2,556,641) | 5675.12 | | (131,936) | | (131,936) | | (199,642) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409831 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/23/2025 | (118) | (717,835) | 6065.28 | (11,788) | | | (11,788) | | (12,721) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509538 | | N/A | Equity/Index | CITI- | 05/08/2025 | 03/31/2026 | (88) | (499,290) | 5948.56 | | (30,268) | | (30,268) | | (54,535) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512159 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/03/2026 | (27) | (163,142) | 6177.54 | | (2,504) | | (2,504) | | (2,793) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501127 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/06/2026 | (13) | (78,142) | 6277.32 | | (2,537) | | (2,537) | | (2,724) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501153 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/09/2026 | (7) | (42,077) | 6129.05 | | (484) | | (484) | | (548) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410558 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | (12) | (72,960) | 6396.68 | (953) | | | (953) | | (884) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511511 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | (191) | (1,142,276) | 6273.32 | | (27,850) | | (27,850) | | (33,234) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409801 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/16/2025 | (112) | (681,335) | 6236.83 | (13,551) | | | (13,551) | | (13,155) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411668 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/26/2025 | (48) | (282,384) | 5998.74 | (13,808) | | | (13,808) | | (16,966) | | | | | | | .0001 |

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2513402 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/23/2026 | (26) | (160,744) | 6318.91 | | (3,547) | | (3,547) | | (3,622) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501976 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/29/2025 | (28) | (169,933) | 5970.84 | | (5,390) | | (5,390) | | (5,859) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411625 | | N/A | Equity/Index | RBC- | 12/31/2024 | 09/05/2025 | (314) | (1,847,262) | 5408.42 | (37,897) | | | (37,897) | | (45,424) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411680 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/28/2025 | (72) | (423,576) | 6032.38 | (7,826) | | | (7,826) | | (9,617) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507055 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | (13) | (66,261) | 5847.97 | | (616) | | (616) | | (2,394) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501955 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/23/2025 | (18) | (109,242) | 5974.07 | | (6,319) | | (6,319) | | (6,734) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511324 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/22/2026 | (508) | (2,989,936) | 6194.29 | | (15,083) | | (15,083) | | (21,680) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409809 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/17/2025 | (59) | (358,918) | 5841.47 | (16,846) | | | (16,846) | | (18,266) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509876 | | N/A | Equity/Index | RBC- | 05/12/2025 | 03/03/2026 | (126) | (734,738) | 6215.33 | | (30,075) | | (30,075) | | (50,491) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510720 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/13/2026 | (58) | (340,129) | 6265.07 | | (5,551) | | (5,551) | | (7,423) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513020 | | N/A | Equity/Index | RBC- | 06/24/2025 | 06/16/2026 | (26) | (158,521) | 6410.18 | | (8,309) | | (8,309) | | (9,915) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507056 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | (349) | (1,778,853) | 5670.97 | | (35,451) | | (35,451) | | (112,841) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411703 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/15/2025 | (35) | (205,905) | 6051.09 | (5,719) | | | (5,719) | | (7,011) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507203 | | N/A | Equity/Index | RBC- | 04/10/2025 | 03/20/2026 | (928) | (4,903,830) | 6080 | | (139,952) | | (139,952) | | (475,701) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511073 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/19/2026 | (153) | (905,454) | 6321.42 | | (43,070) | | (43,070) | | (61,923) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409817 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/20/2025 | (159) | (967,253) | 5864.67 | (22,406) | | | (22,406) | | (24,655) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513025 | | N/A | Equity/Index | RBC- | 06/24/2025 | 06/05/2026 | (404) | (2,463,168) | 6295.66 | | (151,811) | | (151,811) | | (178,509) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505683 | | N/A | Equity/Index | BAR- | 03/18/2025 | 03/13/2026 | (55) | (308,974) | 5904.32 | | (770) | | (770) | | (1,177) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409851 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/31/2025 | (103) | (626,585) | 5705.45 | (31,515) | | | (31,515) | | (34,340) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501996 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/31/2025 | (50) | (303,451) | 6202.16 | | (7,389) | | (7,389) | | (7,906) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500182 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/26/2025 | (77) | (457,784) | 6159.18 | | (18,926) | | (18,926) | | (21,685) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411626 | | N/A | Equity/Index | RBC- | 12/31/2024 | 09/05/2025 | (49) | (288,267) | 5408.42 | (10,037) | | | (10,037) | | (12,151) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411699 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/10/2025 | (93) | (547,119) | 6225.29 | (15,963) | | | (15,963) | | (19,729) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409873 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/11/2025 | (59) | (358,918) | 6399.22 | (5,582) | | | (5,582) | | (4,822) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509537 | | N/A | Equity/Index | CITI- | 05/08/2025 | 03/13/2026 | (351) | (1,991,486) | 6020 | | (102,717) | | (102,717) | | (193,043) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513021 | | N/A | Equity/Index | RBC- | 06/24/2025 | 02/18/2026 | (67) | (408,496) | 6512.68 | | (10,781) | | (10,781) | | (14,108) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411651 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | (125) | (735,375) | 5969.34 | (19,154) | | | (19,154) | | (23,498) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509389 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/16/2026 | (124) | (693,706) | 5638.94 | | (37,320) | | (37,320) | | (55,727) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510643 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | (210) | (1,231,503) | 6024.45 | | (22,596) | | (22,596) | | (28,061) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513403 | | N/A | Equity/Index | BAR- | 06/30/2025 | 06/05/2026 | (25) | (154,561) | 6302.03 | | (4,338) | | (4,338) | | (4,435) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409804 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/16/2025 | (56) | (340,668) | 6036.1 | (14,885) | | | (14,885) | | (15,071) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409856 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/31/2025 | (75) | (456,251) | 5908.49 | (19,711) | | | (19,711) | | (21,130) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411688 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/28/2025 | (29) | (170,607) | 6200.48 | (5,779) | | | (5,779) | | (7,060) | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2512906 | | N/A | Equity/Index | BMO | 06/23/2025 | 05/05/2026 | (11) | (66,149) | 6003.53 | | (5,380) | | (5,380) | | (6,734) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509412 | | N/A | Equity/Index | NTX | 05/07/2025 | 03/18/2026 | (753) | (4,212,583) | 5899.76 | | (26,852) | | (26,852) | | (41,168) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411659 | | N/A | Equity/Index | RBC | 12/31/2024 | 11/21/2025 | (377) | (2,217,891) | 6136.41 | (40,490) | | | (40,490) | | (50,672) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506128 | | N/A | Equity/Index | NTX | 03/25/2025 | 03/20/2026 | (22) | (126,797) | 6261.52 | | (455) | | (455) | | (716) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509385 | | N/A | Equity/Index | NTX | 05/07/2025 | 03/16/2026 | (1,472) | (8,234,957) | 5638.94 | | (159,786) | | (159,786) | | (220,256) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411661 | | N/A | Equity/Index | RBC | 12/31/2024 | 11/21/2025 | (27) | (158,841) | 6198.5 | (2,575) | | | (2,575) | | (3,248) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509872 | | N/A | Equity/Index | RBC | 05/12/2025 | 02/18/2026 | (289) | (1,685,231) | 6512.68 | | (31,981) | | (31,981) | | (60,853) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409842 | | N/A | Equity/Index | RBC | 12/05/2024 | 10/28/2025 | (47) | (285,917) | 6104.47 | (4,384) | | | (4,384) | | (4,704) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512907 | | N/A | Equity/Index | BMO | 06/23/2025 | 03/13/2026 | (99) | (595,341) | 5926.1 | | (48,680) | | (48,680) | | (61,154) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508302 | | N/A | Equity/Index | NGFP | 04/23/2025 | 03/13/2026 | (360) | (1,931,040) | 5980 | | (72,292) | | (72,292) | | (209,576) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511528 | | N/A | Equity/Index | BMO | 06/03/2025 | 05/06/2026 | (12) | (71,688) | 5957.34 | | (6,176) | | (6,176) | | (7,765) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509877 | | N/A | Equity/Index | RBC | 05/12/2025 | 04/09/2026 | (121) | (705,581) | 6016.23 | | (45,617) | | (45,617) | | (69,825) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509964 | | N/A | Equity/Index | NTX | 05/13/2025 | 05/01/2026 | (140) | (824,257) | 6008.52 | | (2,748) | | (2,748) | | (3,878) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509393 | | N/A | Equity/Index | NTX | 05/07/2025 | 03/17/2026 | (847) | (4,738,457) | 5675.12 | | (89,570) | | (89,570) | | (124,954) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501946 | | N/A | Equity/Index | BAR | 01/30/2025 | 12/19/2025 | (117) | (710,076) | 6089.96 | | (26,080) | | (26,080) | | (28,018) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511526 | | N/A | Equity/Index | BMO | 06/03/2025 | 05/19/2026 | (28) | (167,272) | 6321.42 | | (8,562) | | (8,562) | | (11,445) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507063 | | N/A | Equity/Index | BAR | 04/08/2025 | 04/02/2026 | (12) | (61,164) | 5670.97 | | (1,674) | | (1,674) | | (5,912) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509983 | | N/A | Equity/Index | NTX | 05/13/2025 | 05/06/2026 | (417) | (2,455,108) | 6172.62 | | (9,291) | | (9,291) | | (13,470) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502015 | | N/A | Equity/Index | BAR | 01/30/2025 | 01/02/2026 | (178) | (1,080,286) | 6151.48 | | (17,620) | | (17,620) | | (19,198) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500773 | | N/A | Equity/Index | BMO | 01/14/2025 | 01/09/2026 | (48) | (281,002) | 5918.25 | | (11,973) | | (11,973) | | (14,749) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502005 | | N/A | Equity/Index | BAR | 01/30/2025 | 01/02/2026 | (58) | (352,003) | 5942.47 | | (9,414) | | (9,414) | | (10,227) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409892 | | N/A | Equity/Index | RBC | 12/05/2024 | 11/14/2025 | (42) | (255,501) | 6160.52 | (9,060) | | | (9,060) | | (8,918) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508399 | | N/A | Equity/Index | BAR | 04/24/2025 | 03/31/2026 | (223) | (1,218,639) | 5976.62 | | (53,977) | | (53,977) | | (133,652) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411702 | | N/A | Equity/Index | RBC | 12/31/2024 | 12/15/2025 | (69) | (405,927) | 6051.09 | (8,080) | | | (8,080) | | (9,884) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410533 | | N/A | Equity/Index | BAR | 12/16/2024 | 12/03/2025 | (28) | (170,240) | 6328.81 | (4,469) | | | (4,469) | | (4,052) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513018 | | N/A | Equity/Index | RBC | 06/24/2025 | 05/19/2026 | (17) | (103,648) | 6321.42 | | (5,860) | | (5,860) | | (6,963) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501126 | | N/A | Equity/Index | BAR | 01/17/2025 | 01/06/2026 | (19) | (114,208) | 6261.32 | | (1,430) | | (1,430) | | (1,607) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511325 | | N/A | Equity/Index | NTX | 05/30/2025 | 05/22/2026 | (68) | (400,228) | 6038.97 | | (15,934) | | (15,934) | | (20,501) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502014 | | N/A | Equity/Index | BAR | 01/30/2025 | 01/02/2026 | (61) | (370,211) | 6073.82 | | (14,774) | | (14,774) | | (15,846) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511076 | | N/A | Equity/Index | NTX | 05/27/2025 | 03/13/2026 | (49) | (289,982) | 5926.1 | | (22,144) | | (22,144) | | (30,153) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507208 | | N/A | Equity/Index | RBC | 04/10/2025 | 03/31/2026 | (222) | (1,173,115) | 6180 | | (27,848) | | (27,848) | | (100,563) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500419 | | N/A | Equity/Index | BAR | 01/07/2025 | 01/02/2026 | (88) | (525,800) | 6315.66 | | (2,463) | | (2,463) | | (3,059) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404956 | | N/A | Equity/Index | BAR | 08/01/2024 | 07/29/2025 | (542) | (2,963,250) | 5463.54 | (141,478) | | | (141,478) | | (251,794) | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2509963 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | (262) | (1,542,538) | 6252.04 | | (4,399) | | (4,399) | | (6,823) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508348 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/17/2026 | (51) | (277,695) | 5794.84 | | (2,180) | | (2,180) | | (3,655) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507701 | | N/A | Equity/Index | BMO- | 04/15/2025 | 04/10/2026 | (100) | (539,850) | 5618.16 | | (6,716) | | (6,716) | | (10,665) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409822 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/21/2025 | (60) | (365,001) | 6134.62 | (11,410) | | | (11,410) | | (11,440) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511075 | | N/A | Equity/Index | NTX- | 05/27/2025 | 03/13/2026 | (49) | (289,982) | 6033.67 | | (18,793) | | (18,793) | | (26,261) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508265 | | N/A | Equity/Index | CITI- | 04/22/2025 | 02/05/2026 | (250) | (1,317,500) | 6061.48 | | (30,458) | | (30,458) | | (120,732) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513023 | | N/A | Equity/Index | RBC- | 06/24/2025 | 04/28/2026 | (65) | (396,302) | 5888.12 | | (39,821) | | (39,821) | | (44,948) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510142 | | N/A | Equity/Index | NTX- | 05/15/2025 | 05/08/2026 | (67) | (396,566) | 6288.19 | | (526) | | (526) | | (1,159) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409818 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/20/2025 | (195) | (1,186,253) | 5864.67 | (75,582) | | | (75,582) | | (78,762) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409821 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/21/2025 | (195) | (1,186,253) | 6454.02 | (599) | | | (599) | | (713) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409848 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/30/2025 | (49) | (298,084) | 6111.42 | (4,420) | | | (4,420) | | (4,736) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501151 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/09/2026 | (13) | (78,142) | 6353.47 | | (1,413) | | (1,413) | | (1,535) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510687 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/07/2026 | (32) | (187,658) | 5807.76 | | (8,454) | | (8,454) | | (10,169) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411689 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/28/2025 | (44) | (258,852) | 6323.59 | (6,499) | | | (6,499) | | (7,811) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410557 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | (20) | (121,600) | 6351.99 | (3,170) | | | (3,170) | | (2,825) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2404952 | | N/A | Equity/Index | BAR- | 08/01/2024 | 07/29/2025 | (42) | (229,625) | 5463.54 | (6,402) | | | (6,402) | | (10,561) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511527 | | N/A | Equity/Index | BMO- | 06/03/2025 | 03/13/2026 | (114) | (681,036) | 6033.67 | | (47,109) | | (47,109) | | (61,294) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509971 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | (20) | (117,751) | 5975.87 | | (1,435) | | (1,435) | | (1,805) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512905 | | N/A | Equity/Index | BMO- | 06/23/2025 | 03/13/2026 | (214) | (1,286,900) | 6033.67 | | (89,506) | | (89,506) | | (115,061) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409876 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/12/2025 | (44) | (267,667) | 6582.12 | (823) | | | (823) | | (641) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411178 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | (92) | (554,185) | 6146.63 | (16,192) | | | (16,192) | | (17,188) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500415 | | N/A | Equity/Index | BAR- | 01/07/2025 | 01/02/2026 | (43) | (256,925) | 6235.5 | | (6,225) | | (6,225) | | (7,485) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410575 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/10/2025 | (93) | (565,440) | 6225.29 | (26,051) | | | (26,051) | | (23,393) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501931 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/19/2025 | (88) | (534,074) | 5867.08 | | (16,960) | | (16,960) | | (18,479) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510675 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/05/2026 | (768) | (4,503,782) | 5993.71 | | (24,461) | | (24,461) | | (30,570) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502004 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | (25) | (151,726) | 5868.55 | | (10,178) | | (10,178) | | (10,918) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411662 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | (159) | (935,397) | 6253.96 | (21,704) | | | (21,704) | | (26,920) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501929 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/16/2025 | (20) | (121,381) | 6074.08 | | (7,157) | | (7,157) | | (7,289) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508531 | | N/A | Equity/Index | BMO- | 04/25/2025 | 04/22/2026 | (208) | (1,149,148) | 5287.76 | | (70,094) | | (70,094) | | (95,018) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508264 | | N/A | Equity/Index | CITI- | 04/22/2025 | 02/04/2026 | (600) | (3,162,000) | 6037.88 | | (76,872) | | (76,872) | | (299,257) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510650 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/01/2026 | (82) | (480,873) | 6102.31 | | (10,129) | | (10,129) | | (12,925) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509406 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/18/2026 | (691) | (3,865,730) | 5614.66 | | (111,880) | | (111,880) | | (154,551) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501974 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | (55) | (333,796) | 6164.1 | | (11,818) | | (11,818) | | (12,515) | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2411628 | | N/A | Equity/Index | RBC- | 12/31/2024 | 09/05/2025 | (274) | (1,611,942) | 5408.42 | (81,433) | | | (81,433) | | (98,913) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409843 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/29/2025 | (74) | (450,168) | 6446.8 | (1,272) | | | (1,272) | | (1,159) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512168 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/05/2026 | (12) | (72,508) | 6241 | | (2,313) | | (2,313) | | (2,635) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411647 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | (123) | (723,609) | 5948.71 | (37,563) | | | (37,563) | | (46,165) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2505688 | | N/A | Equity/Index | BAR- | 03/18/2025 | 03/13/2026 | (1,170) | (6,572,709) | 6000.39 | | (80,344) | | (80,344) | | (125,075) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410577 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/11/2025 | (57) | (346,560) | 6464.47 | (9,370) | | | (9,370) | | (7,249) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411708 | | N/A | Equity/Index | RBC- | 12/31/2024 | 12/17/2025 | (17) | (100,011) | 6050.61 | (2,649) | | | (2,649) | | (3,244) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509386 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/16/2026 | (1,092) | (6,109,085) | 5638.94 | | (165,929) | | (165,929) | | (230,967) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511510 | | N/A | Equity/Index | SG- | 06/03/2025 | 05/29/2026 | (545) | (3,259,373) | 6273.32 | | (3,771) | | (3,771) | | (4,379) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502002 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | (17) | (103,173) | 5868.55 | | (6,278) | | (6,278) | | (6,771) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411642 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | (386) | (2,270,838) | 5948.71 | (43,965) | | | (43,965) | | (53,877) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510680 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/06/2026 | (380) | (2,228,434) | 6172.49 | | (9,363) | | (9,363) | | (12,404) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409825 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/21/2025 | (44) | (267,667) | 5853.98 | (9,558) | | | (9,558) | | (10,424) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509410 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/18/2026 | (70) | (391,608) | 5805.51 | | (2,359) | | (2,359) | | (3,483) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511078 | | N/A | Equity/Index | NTX- | 05/27/2025 | 02/18/2026 | (56) | (331,408) | 6512.68 | | (7,022) | | (7,022) | | (11,669) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411660 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | (205) | (1,206,015) | 6156.44 | (36,880) | | | (36,880) | | (45,765) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501121 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/05/2026 | (42) | (252,460) | 6224.73 | | (8,973) | | (8,973) | | (9,742) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507060 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | (78) | (397,566) | 5670.97 | | (5,501) | | (5,501) | | (17,054) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509875 | | N/A | Equity/Index | RBC- | 05/12/2025 | 04/28/2026 | (34) | (198,263) | 5888.12 | | (16,068) | | (16,068) | | (23,511) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509974 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/04/2026 | (38) | (223,727) | 5959.76 | | (2,947) | | (2,947) | | (3,683) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411485 | | N/A | Equity/Index | RBC- | 12/30/2024 | 12/19/2025 | (102) | (610,368) | 6092.54 | (20,983) | | | (20,983) | | (24,353) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405039 | | N/A | Equity/Index | RBC- | 08/05/2024 | 08/01/2025 | (147) | (766,705) | 5346.56 | (18,105) | | | (18,105) | | (31,229) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409871 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/10/2025 | (41) | (249,417) | 6239.68 | (9,029) | | | (9,029) | | (8,087) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409878 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/13/2025 | (84) | (511,001) | 6389.77 | (9,274) | | | (9,274) | | (7,978) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511077 | | N/A | Equity/Index | NTX- | 05/27/2025 | 05/05/2026 | (27) | (159,786) | 6003.53 | | (12,193) | | (12,193) | | (16,429) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509879 | | N/A | Equity/Index | RBC- | 05/12/2025 | 03/17/2026 | (149) | (868,856) | 6044 | | (50,673) | | (50,673) | | (79,534) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508354 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/21/2026 | (41) | (223,245) | 5488.31 | | (5,905) | | (5,905) | | (8,670) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411167 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/19/2025 | (16) | (96,380) | 6181.81 | (4,306) | | | (4,306) | | (4,295) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509956 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | (375) | (2,207,831) | 6167.81 | | (8,355) | | (8,355) | | (12,117) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513019 | | N/A | Equity/Index | RBC- | 06/24/2025 | 05/05/2026 | (11) | (67,066) | 6003.53 | | (5,913) | | (5,913) | | (6,744) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501987 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/30/2025 | (306) | (1,857,122) | 5906.94 | | (112,841) | | (112,841) | | (121,251) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512150 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/01/2026 | (12) | (72,508) | 6576.76 | | (61) | | (61) | | (88) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501923 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/16/2025 | (10) | (60,690) | 6074.08 | | (1,650) | | (1,650) | | (1,796) | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2500189 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/30/2025 | (45) | (267,536) | 6179.77 | | (839) | | (839) | | (1,028) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2506127 | | N/A | Equity/Index | NTX- | 03/25/2025 | 03/20/2026 | (174) | (1,002,849) | 6207.59 | | (7,936) | | (7,936) | | (11,835) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510730 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/15/2026 | (48) | (281,486) | 6302.99 | | (6,380) | | (6,380) | | (8,787) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409886 | | N/A | Equity/Index | RBC- | 12/05/2024 | 11/14/2025 | (90) | (547,502) | 6396.36 | (7,409) | | | (7,409) | | (6,620) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501971 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | (227) | (1,377,669) | 6037.59 | | (79,207) | | (79,207) | | (82,962) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509973 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/04/2026 | (56) | (329,703) | 5959.76 | | (9,003) | | (9,003) | | (11,218) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409819 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/20/2025 | (54) | (328,501) | 5864.67 | (11,690) | | | (11,690) | | (12,748) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500775 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/09/2026 | (31) | (181,480) | 5918.25 | | (10,641) | | (10,641) | | (13,372) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410578 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/11/2025 | (27) | (164,160) | 6378.76 | (132) | | | (132) | | (153) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411633 | | N/A | Equity/Index | RBC- | 12/31/2024 | 09/05/2025 | (41) | (241,203) | 5503.41 | (11,943) | | | (11,943) | | (14,608) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509957 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | (226) | (1,330,586) | 6024.45 | | (23,653) | | (23,653) | | (29,974) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509871 | | N/A | Equity/Index | RBC- | 05/12/2025 | 05/06/2026 | (29) | (169,106) | 5957.34 | | (12,690) | | (12,690) | | (18,800) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501970 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | (1,029) | (6,245,027) | 6037.59 | | (331,235) | | (331,235) | | (350,489) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411636 | | N/A | Equity/Index | RBC- | 12/31/2024 | 09/05/2025 | (409) | (2,406,147) | 5566.87 | (125,256) | | | (125,256) | | (155,233) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409811 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/17/2025 | (82) | (498,835) | 6458.16 | (1,537) | | | (1,537) | | (1,312) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501999 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | (36) | (218,485) | 5868.55 | | (7,933) | | (7,933) | | (8,630) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501995 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/31/2025 | (26) | (157,795) | 6119.59 | | (5,399) | | (5,399) | | (5,788) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501143 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/08/2026 | (49) | (294,537) | 6200.84 | | (11,193) | | (11,193) | | (12,178) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509402 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/17/2026 | (252) | (1,409,789) | 5863.38 | | (50,992) | | (50,992) | | (81,714) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502006 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | (87) | (528,005) | 5942.47 | | (16,508) | | (16,508) | | (17,980) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509958 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | (21) | (123,639) | 6024.45 | | (994) | | (994) | | (1,290) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410437 | | N/A | Equity/Index | BAR- | 12/13/2024 | 12/10/2025 | (89) | (538,793) | 6225.76 | (19,176) | | | (19,176) | | (18,819) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509870 | | N/A | Equity/Index | RBC- | 05/12/2025 | 03/10/2026 | (48) | (279,900) | 5965.47 | | (18,257) | | (18,257) | | (28,096) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2508352 | | N/A | Equity/Index | BAR- | 04/24/2025 | 04/17/2026 | (63) | (343,035) | 5449.5 | | (11,834) | | (11,834) | | (17,342) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513024 | | N/A | Equity/Index | RBC- | 06/24/2025 | 03/03/2026 | (38) | (231,684) | 6215.33 | | (12,685) | | (12,685) | | (15,227) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511074 | | N/A | Equity/Index | NTX- | 05/27/2025 | 03/10/2026 | (14) | (82,852) | 5965.47 | | (5,909) | | (5,909) | | (8,133) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501945 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/19/2025 | (16) | (97,104) | 5930.85 | | (6,902) | | (6,902) | | (7,236) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512158 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/03/2026 | (85) | (513,596) | 6568.8 | | (2,428) | | (2,428) | | (2,965) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507059 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | (85) | (433,245) | 5670.97 | | (12,535) | | (12,535) | | (45,859) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409824 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/21/2025 | (59) | (358,918) | 5853.98 | (8,557) | | | (8,557) | | (9,405) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507205 | | N/A | Equity/Index | RBC- | 04/10/2025 | 03/24/2026 | (70) | (369,901) | 6160 | | (8,922) | | (8,922) | | (32,149) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411634 | | N/A | Equity/Index | RBC- | 12/31/2024 | 09/05/2025 | (26) | (152,958) | 5503.41 | (10,882) | | | (10,882) | | (13,507) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509989 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/07/2026 | (262) | (1,542,538) | 6195.62 | | (6,521) | | (6,521) | | (9,388) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2405038 | | N/A | Equity/Index | RBC- | 08/05/2024 | 08/01/2025 | (1,558) | (8,126,029) | 5346.56 | (152,559) | | | (152,559) | | (258,600) | | | | | | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CAPPED TA2500183 | | N/A | Equity/Index | RBC- | 01/03/2025 | 12/26/2025 | (69) | (410,222) | 6278.54 | | (12,259) | | (12,259) | | (13,988) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509966 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/01/2026 | (10) | (58,876) | 6102.2 | | (1,207) | | (1,207) | | (1,567) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509391 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/16/2026 | (1,507) | (8,430,761) | 5828.04 | | (156,110) | | (156,110) | | (232,226) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2507052 | | N/A | Equity/Index | BAR- | 04/08/2025 | 04/02/2026 | (64) | (326,208) | 5666.35 | | (5,440) | | (5,440) | | (16,831) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2513022 | | N/A | Equity/Index | RBC- | 06/24/2025 | 05/12/2026 | (25) | (152,424) | 6194.84 | | (10,404) | | (10,404) | | (12,142) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501943 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/19/2025 | (14) | (84,966) | 5930.85 | | (5,400) | | (5,400) | | (5,751) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512164 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/04/2026 | (28) | (169,184) | 6179.69 | | (6,612) | | (6,612) | | (7,494) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510668 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/04/2026 | (27) | (158,336) | 5960.19 | | (357) | | (357) | | (470) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501968 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | (31) | (188,140) | 6037.59 | | (7,067) | | (7,067) | | (7,640) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510002 | | N/A | Equity/Index | NTX- | 05/13/2025 | 05/08/2026 | (68) | (400,353) | 6251.24 | | (1,941) | | (1,941) | | (2,796) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2410541 | | N/A | Equity/Index | BAR- | 12/16/2024 | 12/05/2025 | (129) | (784,320) | 6520.77 | (14,288) | | | (14,288) | | (10,930) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409806 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/17/2025 | (109) | (663,085) | 6435.13 | (104) | | | (104) | | (221) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2511323 | | N/A | Equity/Index | NTX- | 05/30/2025 | 05/21/2026 | (61) | (359,028) | 6282.96 | | (5,669) | | (5,669) | | (7,814) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2502007 | | N/A | Equity/Index | BAR- | 01/30/2025 | 01/02/2026 | (64) | (388,418) | 5942.47 | | (14,401) | | (14,401) | | (15,658) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501962 | | N/A | Equity/Index | BAR- | 01/30/2025 | 12/26/2025 | (157) | (952,837) | 5970.84 | | (55,718) | | (55,718) | | (59,365) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512903 | | N/A | Equity/Index | BMO- | 06/23/2025 | 05/19/2026 | (39) | (234,528) | 6321.42 | | (11,906) | | (11,906) | | (15,942) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411208 | | N/A | Equity/Index | BMO- | 12/26/2024 | 12/23/2025 | (81) | (492,318) | 5974.07 | (14,638) | | | (14,638) | | (16,352) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411207 | | N/A | Equity/Index | BMO- | 12/26/2024 | 12/23/2025 | (95) | (577,410) | 5974.07 | (13,185) | | | (13,185) | | (14,847) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509878 | | N/A | Equity/Index | RBC- | 05/12/2025 | 09/09/2025 | (44) | (256,575) | 5881.38 | | (10,090) | | (10,090) | | (18,843) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2512149 | | N/A | Equity/Index | BMO- | 06/12/2025 | 06/01/2026 | (87) | (525,680) | 6334.38 | | (4,277) | | (4,277) | | (4,922) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411650 | | N/A | Equity/Index | RBC- | 12/31/2024 | 11/21/2025 | (156) | (917,748) | 5969.34 | (15,992) | | | (15,992) | | (19,656) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2500772 | | N/A | Equity/Index | BMO- | 01/14/2025 | 01/09/2026 | (172) | (1,006,922) | 5918.25 | | (22,676) | | (22,676) | | (27,083) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2509401 | | N/A | Equity/Index | NTX- | 05/07/2025 | 03/17/2026 | (622) | (3,479,717) | 5863.38 | | (58,387) | | (58,387) | | (87,982) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501144 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/09/2026 | (74) | (444,810) | 6273.4 | | (7,449) | | (7,449) | | (8,261) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2501145 | | N/A | Equity/Index | BAR- | 01/17/2025 | 01/09/2026 | (5) | (30,055) | 6519.62 | | (72) | | (72) | | (82) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510667 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/04/2026 | (37) | (216,979) | 5960.19 | | (2,957) | | (2,957) | | (3,604) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411638 | | N/A | Equity/Index | RBC- | 12/31/2024 | 09/11/2025 | (19) | (111,777) | 5554.13 | (3,740) | | | (3,740) | | (4,547) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510681 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/06/2026 | (55) | (322,537) | 5961.74 | | (11,342) | | (11,342) | | (14,071) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409857 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/31/2025 | (65) | (395,418) | 5909.71 | (19,041) | | | (19,041) | | (20,280) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2510686 | | N/A | Equity/Index | BAR- | 05/22/2025 | 05/07/2026 | (263) | (1,542,311) | 6195.62 | | (7,143) | | (7,143) | | (9,483) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2411154 | | N/A | Equity/Index | BNP- | 12/24/2024 | 12/18/2025 | (39) | (234,926) | 6094.37 | (10,479) | | | (10,479) | | (10,943) | | | | | | | .0001 |
| S&P 500 - CAPPED TA2409815 | | N/A | Equity/Index | RBC- | 12/05/2024 | 10/17/2025 | (76) | (462,335) | 6456.18 | (1,546) | | | (1,546) | | (1,312) | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503671 | | N/A | Equity/Index | MS- | 02/20/2025 | 07/03/2025 | (500,000) | (500,000) | 5567.19 | | (7,210) | | (7,210) | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503676 | | N/A | Equity/Index | MS- | 02/20/2025 | 07/25/2025 | (800,000) | (800,000) | 5459.1 | | (54,816) | | (54,816) | | (16,671) | | | | | | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 - CLIQUET TA2503672 | | N/A | Equity/Index | MS- | 02/20/2025 | 07/16/2025 | (200,000) | (200,000) | 5667.2 | | (6,540) | | (6,540) | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503677 | | N/A | Equity/Index | MS- | 02/20/2025 | 07/29/2025 | (600,000) | (600,000) | 5463.54 | | (40,950) | | (40,950) | | (15,022) | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503675 | | N/A | Equity/Index | MS- | 02/20/2025 | 07/25/2025 | (200,000) | (200,000) | 5459.1 | | (13,794) | | (13,794) | | (3,751) | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503678 | | N/A | Equity/Index | MS- | 02/20/2025 | 07/30/2025 | (300,000) | (300,000) | 5436.44 | | (17,034) | | (17,034) | | (3,514) | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503673 | | N/A | Equity/Index | MS- | 02/20/2025 | 07/21/2025 | (500,000) | (500,000) | 5505 | | (39,175) | | (39,175) | | | | | | | | | .0001 |
| S&P 500 - CLIQUET TA2503674 | | N/A | Equity/Index | MS- | 02/20/2025 | 07/23/2025 | (200,000) | (200,000) | 5555.74 | | (13,660) | | (13,660) | | (148) | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410926 | | N/A | Equity/Index | JPM- | 12/20/2024 | 08/26/2025 | (1,718) | (652,479) | 355.771502 | (42,374) | | | (42,374) | | (64,965) | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411428 | | N/A | Equity/Index | JPM- | 12/30/2024 | 09/19/2025 | (3,023) | (1,145,566) | 356.21 | (70,768) | | | (70,768) | | (112,803) | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411424 | | N/A | Equity/Index | JPM- | 12/30/2024 | 09/09/2025 | (2,379) | (901,522) | 356.62 | (54,693) | | | (54,693) | | (87,878) | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411427 | | N/A | Equity/Index | JPM- | 12/30/2024 | 09/29/2025 | (3,100) | (1,174,745) | 348.8 | (93,713) | | | (93,713) | | (138,357) | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410922 | | N/A | Equity/Index | JPM- | 12/20/2024 | 07/07/2025 | (2,022) | (767,935) | 357.9 | (45,422) | | | (45,422) | | (72,397) | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410927 | | N/A | Equity/Index | JPM- | 12/20/2024 | 08/27/2025 | (1,719) | (652,859) | 355.771502 | (42,415) | | | (42,415) | | (64,998) | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411423 | | N/A | Equity/Index | JPM- | 12/30/2024 | 09/05/2025 | (3,872) | (1,467,294) | 356.58 | (89,095) | | | (89,095) | | (143,182) | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410925 | | N/A | Equity/Index | JPM- | 12/20/2024 | 08/15/2025 | (1,726) | (655,518) | 353.97458999999998 | (45,383) | | | (45,383) | | (68,385) | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410921 | | N/A | Equity/Index | JPM- | 12/20/2024 | 07/01/2025 | (1,237) | (469,800) | 360.60351600000001 | (24,673) | | | (24,673) | | (40,967) | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410923 | | N/A | Equity/Index | JPM- | 12/20/2024 | 07/08/2025 | (1,603) | (608,803) | 357.9 | (36,026) | | | (36,026) | | (57,391) | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411425 | | N/A | Equity/Index | JPM- | 12/30/2024 | 09/16/2025 | (1,341) | (508,172) | 356.2 | (31,379) | | | (31,379) | | (50,073) | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2410924 | | N/A | Equity/Index | JPM- | 12/20/2024 | 08/15/2025 | (1,951) | (740,970) | 355.41490399999998 | (48,685) | | | (48,685) | | (74,506) | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411429 | | N/A | Equity/Index | JPM- | 12/30/2024 | 09/12/2025 | (6,906) | (2,617,029) | 357.02 | (156,421) | | | (156,421) | | (252,261) | | | | | | | .0001 |
| SPMARC5P Index - 1 Yr TA2411426 | | N/A | Equity/Index | JPM- | 12/30/2024 | 09/17/2025 | (1,644) | (622,994) | 356.2 | (38,470) | | | (38,470) | | (61,384) | | | | | | | .0001 |
| 0649999999 - Written Options - Hedging Other - Call Options and Warrants | | | | | | | | | | (2,650,463) | (6,180,529) | | (8,830,992) | XXX | (13,978,630) | | | | | | XXX | XXX |
| Written Options - Hedging Other - Put Options | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Hedging Other - Caps | | | | | | | | | | | | | | | | | | | | | | |
| Rate Cap Fixed Rate Interest Rate Swap TG2200033 | | N/A | Interest Rate | MS- | 06/13/2022 | 07/14/2028 | | 621,048 | 4.000000 / (5.301370) | (18,350) | | (2,390) | (4,120) | | (4,120) | 6,835 | | 1,673 | | 5,413 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200014 | | N/A | Interest Rate | MS- | 06/13/2022 | 03/15/2027 | | 214,406 | 4.000000 / (4.288770) | (4,613) | | 1,267 | (581) | | (581) | (722) | | 2,031 | | 1,401 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200120 | | N/A | Interest Rate | CIBC- | 12/19/2022 | 10/15/2029 | | 1,806,957 | 4.500000 / (4.647300) | (41,000) | | 6,207 | (11,066) | | (11,066) | 8,754 | | 7,545 | | 18,717 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300006 | | N/A | Interest Rate | MS- | 03/28/2023 | 01/14/2028 | | 1,902,232 | 5.250000 / (5.250000) | (17,000) | | 8,713 | (891) | | (891) | (3,851) | | 8,770 | | 15,155 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200103 | | N/A | Interest Rate | MS- | 08/12/2022 | 06/15/2027 | | 2,341,340 | 3.500000 / (4.322500) | (44,000) | | 2,916 | (23,394) | | (23,394) | 2,938 | | 23,588 | | 16,382 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300019 | | N/A | Interest Rate | JPM- | 07/25/2023 | 06/14/2030 | | 634,000 | 5.500000 / (5.500000) | (9,000) | | (4,683) | (2,785) | | (2,785) | 7,996 | | (4,683) | | 7,057 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200040 | | N/A | Interest Rate | MS- | 06/13/2022 | 02/15/2029 | | 99,593 | 4.250000 / (4.318020) | (3,005) | | 716 | (508) | | (508) | 158 | | 873 | | 948 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400008 | | N/A | Interest Rate | CIBC- | 04/16/2024 | 12/13/2030 | | 300,000 | 6.500000 / (6.500000) | (3,000) | | 223 | (1,061) | | (1,061) | 632 | | 223 | | 3,503 | | .0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Rate Cap Fixed Rate Interest Rate Swap TG2400016 | | N/A | Interest Rate | CIBC | 11/20/2024 | 05/15/2029 | | 2,100,000 | 6.500000 / (6.500000) | (5,000) | | 553 | (2,354) | | (2,354) | 3,298 | | 553 | | 20,669 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200114 | | N/A | Interest Rate | CIBC | 10/18/2022 | 09/15/2027 | | 3,101,181 | 3.750000 / (4.931290) | (109,000) | | 6,282 | (22,081) | | (22,081) | 10,521 | | 24,701 | | 23,042 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300009 | | N/A | Interest Rate | CIBC | 04/20/2023 | 12/15/2027 | | 788,089 | 5.250000 / (5.250000) | (5,000) | | (5,050) | (291) | | (291) | 6,728 | | (5,050) | | 6,178 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300010 | | N/A | Interest Rate | CIBC | 04/20/2023 | 02/15/2028 | | 2,044,071 | 5.250000 / (5.250000) | (17,000) | | 4,947 | (1,044) | | (1,044) | (48) | | 5,103 | | 16,559 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300005 | | N/A | Interest Rate | MS | 02/13/2023 | 01/15/2030 | | 376,466 | 5.250000 / (5.250000) | (5,300) | | 1,275 | (1,558) | | (1,558) | 1,024 | | 1,207 | | 4,011 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300021 | | N/A | Interest Rate | UBS | 08/28/2023 | 07/17/2028 | | 5,100,000 | 6.000000 / (6.000000) | (41,055) | | (40,313) | (2,515) | | (2,515) | 49,980 | | (40,313) | | 44,514 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200001 | | N/A | Interest Rate | MS | 06/13/2022 | 04/15/2026 | | 8,825,095 | 4.000000 / (4.256100) | (137,270) | | 48,060 | (17,647) | | (17,647) | (54,476) | | 86,766 | | 39,261 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200092 | | N/A | Interest Rate | MS | 08/12/2022 | 09/15/2025 | | 10,796,167 | 4.000000 / (4.931290) | (76,000) | | (30,452) | (19,455) | | (19,455) | 29,106 | | 20,099 | | 24,639 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400007 | | N/A | Interest Rate | CIBC | 04/16/2024 | 12/15/2028 | | 2,900,000 | 6.500000 / (6.500000) | (14,600) | | 1,553 | (2,082) | | (2,082) | 2,822 | | 1,553 | | 26,965 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300022 | | N/A | Interest Rate | UBS | 08/28/2023 | 07/15/2030 | | 700,000 | 6.000000 / (6.000000) | (10,150) | | (6,490) | (2,466) | | (2,466) | 9,189 | | (6,490) | | 7,859 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200026 | | N/A | Interest Rate | MS | 06/13/2022 | 12/15/2027 | | 804,049 | 4.000000 / (4.395450) | (20,545) | | 1,855 | (3,246) | | (3,246) | 3,830 | | 3,454 | | 6,303 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200117 | | N/A | Interest Rate | MS | 12/05/2022 | 10/15/2027 | | 16,624,958 | 4.500000 / (4.647300) | (272,000) | | 81,367 | (18,841) | | (18,841) | (10,866) | | 93,680 | | 125,836 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400014 | | N/A | Interest Rate | MS | 04/16/2024 | 03/14/2031 | | 1,100,000 | 6.500000 / (6.500000) | (12,500) | | 897 | (4,365) | | (4,365) | 3,282 | | 897 | | 13,137 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400012 | | N/A | Interest Rate | MS | 04/16/2024 | 02/14/2031 | | 1,000,000 | 6.500000 / (6.500000) | (11,000) | | 799 | (3,802) | | (3,802) | 2,948 | | 799 | | 11,856 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400018 | | N/A | Interest Rate | NGFP | 11/20/2024 | 07/13/2029 | | 3,200,000 | 6.500000 / (6.500000) | (10,500) | | 1,122 | (4,014) | | (4,014) | 4,937 | | 1,122 | | 32,144 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200109 | | N/A | Interest Rate | MS | 09/19/2022 | 08/15/2029 | | 1,088,631 | 3.750000 / (5.118090) | (41,000) | | (1,296) | (17,024) | | (17,024) | 13,885 | | 6,192 | | 11,055 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400028 | | N/A | Interest Rate | CIBC | 11/20/2024 | 09/15/2031 | | 550,000 | 6.500000 / (6.500000) | (4,000) | | 291 | (2,796) | | (2,796) | 1,499 | | 291 | | 6,852 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300026 | | N/A | Interest Rate | CIBC | 10/19/2023 | 08/15/2030 | | 980,000 | 6.000000 / (6.000000) | (22,000) | | 1,600 | (3,655) | | (3,655) | 1,882 | | 1,600 | | 11,093 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300008 | | N/A | Interest Rate | MS | 03/28/2023 | 02/15/2030 | | 650,657 | 5.250000 / (5.250000) | (9,000) | | 853 | (2,849) | | (2,849) | 3,041 | | 899 | | 6,996 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200093 | | N/A | Interest Rate | MS | 08/12/2022 | 10/15/2025 | | 1,795,148 | 3.750000 / (4.647300) | (15,000) | | (3,423) | (4,466) | | (4,466) | 3,285 | | 4,676 | | 4,847 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200096 | | N/A | Interest Rate | MS | 08/12/2022 | 11/14/2025 | | 8,539,716 | 4.000000 / (4.523460) | (63,000) | | 2,760 | (16,015) | | (16,015) | (3,347) | | 25,235 | | 26,050 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400022 | | N/A | Interest Rate | CIBC | 11/20/2024 | 04/15/2031 | | 650,000 | 6.500000 / (6.500000) | (5,000) | | 387 | (2,722) | | (2,722) | 1,601 | | 387 | | 7,821 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Rate Cap Fixed Rate Interest Rate Swap TG2400013 | | N/A | Interest Rate | MS | 04/16/2024 | 03/15/2029 | | 3,000,000 | 6.500000 / (6.500000) | (16,000) | | 1,616 | (2,726) | | (2,726) | 4,408 | | 1,616 | | 28,886 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200015 | | N/A | Interest Rate | MS | 06/13/2022 | 03/15/2027 | | 3,498,756 | 4.250000 / (4.288770) | (66,018) | | 24,048 | (2,157) | | (2,157) | (14,218) | | 32,112 | | 22,865 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300004 | | N/A | Interest Rate | MS | 02/13/2023 | 01/14/2028 | | 5,283,865 | 5.250000 / (5.250000) | (44,000) | | 26,351 | (2,475) | | (2,475) | (12,843) | | 26,508 | | 42,096 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300012 | | N/A | Interest Rate | CIBC | 04/20/2023 | 03/15/2030 | | 392,795 | 5.500000 / (5.500000) | (5,000) | | (399) | (1,494) | | (1,494) | 2,161 | | (399) | | 4,262 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200017 | | N/A | Interest Rate | MS | 06/13/2022 | 04/15/2027 | | 4,450,248 | 4.250000 / (4.256100) | (86,448) | | 30,981 | (2,292) | | (2,292) | (15,985) | | 44,905 | | 29,784 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200043 | | N/A | Interest Rate | MS | 06/13/2022 | 05/15/2029 | | 362,401 | 3.500000 / (4.326330) | (16,224) | | 1,522 | (6,690) | | (6,690) | 2,407 | | 4,372 | | 3,567 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300003 | | N/A | Interest Rate | CIBC | 01/17/2023 | 12/14/2029 | | 1,873,621 | 5.250000 / (5.250000) | (23,000) | | 7,503 | (7,098) | | (7,098) | 1,875 | | 7,503 | | 19,774 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200102 | | N/A | Interest Rate | MS | 08/12/2022 | 06/15/2027 | | 395,206 | 3.750000 / (4.322500) | (6,000) | | 835 | (2,705) | | (2,705) | 119 | | 3,828 | | 2,765 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200097 | | N/A | Interest Rate | MS | 08/12/2022 | 12/15/2025 | | 2,083,514 | 3.750000 / (4.395450) | (20,000) | | 1,000 | (5,915) | | (5,915) | (1,177) | | 7,762 | | 7,053 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200021 | | N/A | Interest Rate | MS | 06/13/2022 | 07/15/2027 | | 261,549 | 4.000000 / (5.301370) | (6,022) | | (1,014) | (1,060) | | (1,060) | 1,924 | | 697 | | 1,869 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200087 | | N/A | Interest Rate | MS | 08/12/2022 | 07/15/2025 | | 1,803,618 | 3.750000 / (5.301370) | (15,000) | | 3,606 | (737) | | (737) | (3,998) | | 17,674 | | 1,841 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200027 | | N/A | Interest Rate | MS | 06/13/2022 | 01/14/2028 | | 632,757 | 4.000000 / (4.301980) | (16,635) | | 3,943 | (2,530) | | (2,530) | 413 | | 5,156 | | 5,041 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200042 | | N/A | Interest Rate | MS | 06/13/2022 | 04/13/2029 | | 1,058,093 | 4.250000 / (4.256100) | (33,256) | | 8,022 | (5,676) | | (5,676) | 2,036 | | 11,333 | | 10,294 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400002 | | N/A | Interest Rate | CIBC | 04/16/2024 | 10/13/2028 | | 2,800,000 | 6.500000 / (6.500000) | (13,000) | | 1,436 | (1,628) | | (1,628) | 2,409 | | 1,436 | | 25,379 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200006 | | N/A | Interest Rate | MS | 06/13/2022 | 09/15/2026 | | 4,502,875 | 4.000000 / (4.931290) | (76,407) | | (5,346) | (13,924) | | (13,924) | 11,861 | | 15,738 | | 24,749 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200016 | | N/A | Interest Rate | MS | 06/13/2022 | 04/15/2027 | | 102,057 | 4.000000 / (4.256100) | (2,253) | | 612 | (288) | | (288) | (316) | | 1,059 | | 683 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200041 | | N/A | Interest Rate | MS | 06/13/2022 | 03/15/2029 | | 722,736 | 4.250000 / (4.288770) | (22,316) | | 5,371 | (3,781) | | (3,781) | 1,165 | | 7,036 | | 6,959 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300007 | | N/A | Interest Rate | MS | 03/28/2023 | 02/15/2028 | | 5,568,952 | 5.250000 / (5.250000) | (55,000) | | 15,369 | (3,048) | | (3,048) | (443) | | 15,765 | | 45,114 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200115 | | N/A | Interest Rate | CIBC | 10/18/2022 | 09/15/2027 | | 2,886,611 | 4.000000 / (4.931290) | (89,000) | | 8,207 | (12,218) | | (12,218) | 6,919 | | 21,723 | | 21,448 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400003 | | N/A | Interest Rate | CIBC | 04/16/2024 | 10/15/2030 | | 500,000 | 6.000000 / (6.000000) | (6,200) | | 473 | (2,051) | | (2,051) | 1,365 | | 473 | | 5,751 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200005 | | N/A | Interest Rate | MS | 06/13/2022 | 08/14/2026 | | 2,982,332 | 4.000000 / (5.118090) | (49,832) | | (7,614) | (9,716) | | (9,716) | 8,960 | | 9,151 | | 15,797 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200023 | | N/A | Interest Rate | MS | 06/13/2022 | 09/15/2027 | | 1,077,440 | 4.000000 / (4.931290) | (25,267) | | (1,399) | (4,638) | | (4,638) | 7,368 | | 3,646 | | 8,006 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Rate Cap Fixed Rate Interest Rate Swap TG2300001 | | N/A | Interest Rate | CIBC- | 01/17/2023 | 11/15/2027 | | 1,437,862 | 5.250000 / (5.250000) | (9,000) | | 7,111 | (450) | | (450) | (4,311) | | 7,111 | | 11,079 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200031 | | N/A | Interest Rate | MS- | 06/13/2022 | 05/15/2028 | | 684,746 | 4.000000 / (4.326330) | (19,908) | | 3,974 | (4,092) | | (4,092) | 261 | | 7,636 | | 5,805 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200091 | | N/A | Interest Rate | MS- | 08/12/2022 | 09/15/2025 | | 1,100,838 | 3.750000 / (4.931290) | (9,000) | | (4,279) | (2,516) | | (2,516) | 4,105 | | 2,259 | | 2,512 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200088 | | N/A | Interest Rate | MS- | 08/12/2022 | 07/15/2025 | | 9,772,617 | 4.000000 / (5.301370) | (66,000) | | 29,147 | (3,350) | | (3,350) | (30,930) | | 93,089 | | 9,974 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200095 | | N/A | Interest Rate | MS- | 08/12/2022 | 11/14/2025 | | 1,300,674 | 3.750000 / (4.523460) | (11,000) | | (992) | (3,604) | | (3,604) | 860 | | 4,066 | | 3,968 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400023 | | N/A | Interest Rate | CIBC- | 11/20/2024 | 05/15/2031 | | 550,000 | 6.500000 / (6.500000) | (4,000) | | 306 | (2,399) | | (2,399) | 1,397 | | 306 | | 6,666 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200039 | | N/A | Interest Rate | MS- | 06/13/2022 | 01/12/2029 | | 266,393 | 4.250000 / (4.301980) | (7,812) | | 1,979 | (1,244) | | (1,244) | 408 | | 2,155 | | 2,504 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300015 | | N/A | Interest Rate | CIBC- | 05/30/2023 | 04/15/2030 | | 764,762 | 5.500000 / (5.500000) | (11,500) | | (2,311) | (3,064) | | (3,064) | 5,792 | | (2,311) | | 8,370 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200007 | | N/A | Interest Rate | MS- | 06/13/2022 | 10/15/2026 | | 2,701,801 | 4.000000 / (4.647300) | (47,347) | | 1,616 | (7,443) | | (7,443) | 4,113 | | 10,409 | | 15,353 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200118 | | N/A | Interest Rate | MS- | 12/05/2022 | 10/15/2027 | | 1,680,393 | 4.500000 / (4.647300) | (25,000) | | 7,968 | (1,904) | | (1,904) | (842) | | 9,213 | | 12,719 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200104 | | N/A | Interest Rate | MS- | 08/12/2022 | 06/15/2029 | | 105,159 | 3.750000 / (4.322500) | (3,000) | | 292 | (1,536) | | (1,536) | 743 | | 1,088 | | 1,046 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400001 | | N/A | Interest Rate | CIBC- | 04/16/2024 | 10/13/2028 | | 2,300,000 | 6.000000 / (6.000000) | (15,000) | | 1,656 | (1,857) | | (1,857) | 2,760 | | 1,656 | | 20,847 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300020 | | N/A | Interest Rate | UBS- | 08/28/2023 | 07/17/2028 | | 1,500,000 | 5.500000 / (5.500000) | (16,770) | | (10,321) | (1,153) | | (1,153) | 14,390 | | (10,321) | | 13,092 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200038 | | N/A | Interest Rate | MS- | 06/13/2022 | 12/15/2028 | | 130,570 | 4.000000 / (4.395450) | (4,196) | | 271 | (955) | | (955) | 1,076 | | 531 | | 1,214 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200122 | | N/A | Interest Rate | CIBC- | 12/19/2022 | 11/15/2027 | | 10,889,372 | 5.250000 / (5.250000) | (100,000) | | 60,735 | (3,408) | | (3,408) | (39,531) | | 60,735 | | 83,908 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200018 | | N/A | Interest Rate | MS- | 06/13/2022 | 05/14/2027 | | 701,872 | 4.000000 / (4.326330) | (15,836) | | 3,874 | (2,586) | | (2,586) | (2,240) | | 7,628 | | 4,802 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300018 | | N/A | Interest Rate | JPM- | 07/25/2023 | 06/15/2028 | | 8,208,000 | 5.500000 / (5.500000) | (78,000) | | (48,735) | (7,283) | | (7,283) | 68,478 | | (48,735) | | 70,588 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200020 | | N/A | Interest Rate | MS- | 06/13/2022 | 06/15/2027 | | 841,715 | 4.000000 / (4.322500) | (19,285) | | 4,587 | (3,331) | | (3,331) | (2,422) | | 9,903 | | 5,889 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400010 | | N/A | Interest Rate | CIBC- | 04/16/2024 | 01/15/2031 | | 750,000 | 6.500000 / (6.500000) | (8,000) | | 588 | (2,770) | | (2,770) | 1,583 | | 588 | | 8,828 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400024 | | N/A | Interest Rate | CIBC- | 11/20/2024 | 06/13/2031 | | 250,000 | 6.500000 / (6.500000) | (2,000) | | 151 | (1,136) | | (1,136) | 633 | | 151 | | 3,050 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200029 | | N/A | Interest Rate | MS- | 06/13/2022 | 03/15/2028 | | 588,463 | 4.000000 / (4.288770) | (16,487) | | 3,667 | (2,776) | | (2,776) | 183 | | 5,763 | | 4,842 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200019 | | N/A | Interest Rate | MS- | 06/13/2022 | 05/14/2027 | | 3,535,269 | 3.500000 / (4.326330) | (103,156) | | 13,114 | (33,271) | | (33,271) | (4,538) | | 40,909 | | 24,186 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Rate Cap Fixed Rate Interest Rate Swap TG2300024 | | N/A | Interest Rate | MS | 10/19/2023 | 09/13/2030 | | 940,000 | 6.000000 / (6.000000) | (21,000) | | 1,510 | (3,712) | | (3,712) | 2,618 | | 1,510 | | 10,721 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200022 | | N/A | Interest Rate | MS | 06/13/2022 | 08/13/2027 | | 1,029,628 | 4.000000 / (5.118090) | (23,885) | | (2,652) | (4,509) | | (4,509) | 7,268 | | 3,136 | | 7,495 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200101 | | N/A | Interest Rate | MS | 08/12/2022 | 03/13/2026 | | 19,025,597 | 4.000000 / (4.288770) | (180,000) | | 64,735 | (37,122) | | (37,122) | (82,786) | | 132,500 | | 79,748 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200010 | | N/A | Interest Rate | MS | 06/13/2022 | 01/15/2027 | | 377,668 | 4.000000 / (4.301980) | (7,481) | | 2,235 | (863) | | (863) | (1,203) | | 2,959 | | 2,345 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200099 | | N/A | Interest Rate | MS | 08/12/2022 | 01/15/2026 | | 10,623,243 | 4.000000 / (4.301980) | (89,000) | | 36,184 | (16,809) | | (16,809) | (40,864) | | 56,545 | | 39,092 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300017 | | N/A | Interest Rate | MS | 06/26/2023 | 05/15/2030 | | 737,000 | 5.500000 / (5.500000) | (9,000) | | (3,922) | (3,217) | | (3,217) | 7,906 | | (3,922) | | 8,136 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200100 | | N/A | Interest Rate | MS | 08/12/2022 | 02/13/2026 | | 14,402,768 | 4.000000 / (4.318020) | (131,000) | | 47,778 | (27,849) | | (27,849) | (61,510) | | 88,612 | | 56,678 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400017 | | N/A | Interest Rate | CIBC | 11/20/2024 | 04/13/2029 | | 3,800,000 | 6.500000 / (6.500000) | (10,000) | | 1,128 | (3,929) | | (3,929) | 5,618 | | 1,128 | | 36,970 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300014 | | N/A | Interest Rate | CIBC | 05/30/2023 | 04/13/2028 | | 6,628,095 | 5.500000 / (5.500000) | (60,000) | | (10,918) | (3,658) | | (3,658) | 25,268 | | (10,918) | | 55,317 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200002 | | N/A | Interest Rate | MS | 06/13/2022 | 05/15/2026 | | 6,008,719 | 4.000000 / (4.326330) | (96,434) | | 30,566 | (16,823) | | (16,823) | (39,170) | | 62,702 | | 28,103 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200004 | | N/A | Interest Rate | MS | 06/13/2022 | 07/15/2026 | | 2,714,693 | 4.000000 / (5.301370) | (44,888) | | (10,726) | (8,195) | | (8,195) | 9,432 | | 7,036 | | 13,853 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200011 | | N/A | Interest Rate | MS | 06/13/2022 | 01/15/2027 | | 3,649,223 | 4.250000 / (4.301980) | (63,187) | | 25,139 | (1,947) | | (1,947) | (15,918) | | 27,547 | | 22,655 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200024 | | N/A | Interest Rate | MS | 06/13/2022 | 10/15/2027 | | 1,404,719 | 4.000000 / (4.647300) | (33,726) | | 591 | (5,699) | | (5,699) | 8,229 | | 5,163 | | 10,632 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300002 | | N/A | Interest Rate | CIBC | 01/17/2023 | 12/15/2027 | | 6,571,402 | 5.250000 / (5.250000) | (44,000) | | 35,090 | (2,424) | | (2,424) | (21,099) | | 35,090 | | 51,517 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200028 | | N/A | Interest Rate | MS | 06/13/2022 | 02/15/2028 | | 935,646 | 4.000000 / (4.318020) | (25,480) | | 5,629 | (4,219) | | (4,219) | 421 | | 8,281 | | 7,580 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200036 | | N/A | Interest Rate | MS | 06/13/2022 | 10/13/2028 | | 235,783 | 4.000000 / (4.647300) | (7,209) | | 68 | (1,666) | | (1,666) | 2,219 | | 835 | | 2,137 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200013 | | N/A | Interest Rate | MS | 06/13/2022 | 02/12/2027 | | 2,963,441 | 4.250000 / (4.318020) | (53,821) | | 19,870 | (2,171) | | (2,171) | (12,680) | | 24,546 | | 18,840 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200089 | | N/A | Interest Rate | MS | 08/12/2022 | 08/15/2025 | | 1,825,091 | 3.750000 / (5.118090) | (15,000) | | (9,953) | (2,744) | | (2,744) | 9,610 | | 2,601 | | 3,226 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200030 | | N/A | Interest Rate | MS | 06/13/2022 | 04/13/2028 | | 688,140 | 4.000000 / (4.256100) | (19,668) | | 4,373 | (3,422) | | (3,422) | 323 | | 7,391 | | 5,743 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200035 | | N/A | Interest Rate | MS | 06/13/2022 | 09/15/2028 | | 561,739 | 4.000000 / (4.931290) | (16,855) | | (781) | (4,030) | | (4,030) | 5,861 | | 1,849 | | 5,031 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400006 | | N/A | Interest Rate | CIBC | 04/16/2024 | 11/15/2030 | | 500,000 | 6.500000 / (6.500000) | (5,000) | | 377 | (1,690) | | (1,690) | 1,020 | | 377 | | 5,796 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200012 | | N/A | Interest Rate | MS | 06/13/2022 | 02/12/2027 | | 81,182 | 4.000000 / (4.318020) | (1,685) | | 466 | (216) | | (216) | (272) | | 696 | | 516 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Rate Cap Fixed Rate Interest Rate Swap TG2200009 | | N/A | Interest Rate | MS | 06/13/2022 | 12/15/2026 | | 3,649,174 | 4.000000 / (4.395450) | (69,590) | | 9,569 | (9,025) | | (9,025) | 947 | | 16,824 | | 22,034 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300016 | | N/A | Interest Rate | MS | 06/26/2023 | 05/15/2028 | | 8,020,000 | 5.500000 / (5.500000) | (66,000) | | (30,902) | (5,365) | | (5,365) | 51,217 | | (30,902) | | 67,993 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400026 | | N/A | Interest Rate | CIBC | 11/20/2024 | 07/15/2031 | | 400,000 | 6.500000 / (6.500000) | (3,000) | | 224 | (1,884) | | (1,884) | 1,048 | | 224 | | 4,916 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200119 | | N/A | Interest Rate | CIBC | 12/19/2022 | 10/15/2027 | | 488,086 | 5.250000 / (5.250000) | (4,000) | | 2,502 | (127) | | (127) | (1,636) | | 2,502 | | 3,694 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400020 | | N/A | Interest Rate | NGFP | 11/20/2024 | 09/14/2029 | | 1,600,000 | 6.500000 / (6.500000) | (5,700) | | 587 | (2,323) | | (2,323) | 2,617 | | 587 | | 16,406 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200034 | | N/A | Interest Rate | MS | 06/13/2022 | 08/15/2028 | | 624,240 | 4.000000 / (5.118090) | (18,564) | | (1,633) | (4,433) | | (4,433) | 6,674 | | 1,877 | | 5,518 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200003 | | N/A | Interest Rate | MS | 06/13/2022 | 06/15/2026 | | 3,372,119 | 4.000000 / (4.322500) | (55,474) | | 16,799 | (10,166) | | (10,166) | (21,237) | | 38,095 | | 16,506 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200108 | | N/A | Interest Rate | MS | 09/19/2022 | 08/13/2027 | | 4,841,652 | 3.750000 / (4.295610) | (132,000) | | 19,356 | (35,492) | | (35,492) | 22,187 | | 32,748 | | 35,243 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200032 | | N/A | Interest Rate | MS | 06/13/2022 | 06/15/2028 | | 240,939 | 4.000000 / (4.322500) | (7,080) | | 1,388 | (1,542) | | (1,542) | 138 | | 2,910 | | 2,072 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200094 | | N/A | Interest Rate | MS | 08/12/2022 | 10/15/2025 | | 9,318,156 | 4.000000 / (4.647300) | (67,000) | | (7,824) | (16,783) | | (16,783) | 7,419 | | 22,502 | | 25,162 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200025 | | N/A | Interest Rate | MS | 06/13/2022 | 11/15/2027 | | 940,185 | 4.000000 / (4.523460) | (23,281) | | 1,286 | (3,809) | | (3,809) | 5,049 | | 3,760 | | 7,245 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200121 | | N/A | Interest Rate | CIBC | 12/19/2022 | 11/15/2029 | | 910,660 | 5.250000 / (5.250000) | (14,000) | | 3,830 | (3,255) | | (3,255) | 592 | | 3,830 | | 9,524 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400011 | | N/A | Interest Rate | MS | 04/16/2024 | 02/15/2029 | | 4,100,000 | 6.500000 / (6.500000) | (22,000) | | 2,257 | (3,411) | | (3,411) | 5,679 | | 2,257 | | 39,031 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200008 | | N/A | Interest Rate | MS | 06/13/2022 | 11/13/2026 | | 3,435,089 | 4.000000 / (4.523460) | (62,785) | | 5,581 | (9,038) | | (9,038) | 3,178 | | 14,622 | | 20,099 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200037 | | N/A | Interest Rate | MS | 06/13/2022 | 11/15/2028 | | 332,486 | 4.000000 / (4.523460) | (10,419) | | 393 | (2,391) | | (2,391) | 2,956 | | 1,268 | | 3,054 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400029 | | N/A | Interest Rate | CIBC | 11/20/2024 | 10/15/2031 | | 300,000 | 6.000000 / (6.000000) | (3,000) | | 216 | (1,977) | | (1,977) | 1,095 | | 216 | | 3,762 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400019 | | N/A | Interest Rate | NGFP | 11/20/2024 | 08/15/2029 | | 2,200,000 | 6.500000 / (6.500000) | (7,500) | | 786 | (2,974) | | (2,974) | 3,508 | | 786 | | 22,341 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200107 | | N/A | Interest Rate | MS | 08/22/2022 | 07/13/2029 | | 1,773,766 | 3.750000 / (5.301370) | (51,000) | | (4,707) | (26,749) | | (26,749) | 23,432 | | 9,129 | | 17,818 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300011 | | N/A | Interest Rate | CIBC | 04/20/2023 | 03/15/2028 | | 4,742,891 | 5.500000 / (5.500000) | (35,000) | | 1,817 | (2,215) | | (2,215) | 8,001 | | 1,817 | | 39,027 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200098 | | N/A | Interest Rate | MS | 08/12/2022 | 12/15/2025 | | 10,238,691 | 4.000000 / (4.395450) | (80,000) | | 14,964 | (17,807) | | (17,807) | (15,496) | | 35,321 | | 34,658 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400027 | | N/A | Interest Rate | CIBC | 11/20/2024 | 08/15/2031 | | 1,000,000 | 6.500000 / (6.500000) | (8,000) | | 589 | (4,896) | | (4,896) | 2,639 | | 589 | | 12,374 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400005 | | N/A | Interest Rate | CIBC | 04/16/2024 | 11/15/2028 | | 3,600,000 | 6.500000 / (6.500000) | (17,000) | | 1,840 | (2,330) | | (2,330) | 3,350 | | 1,840 | | 33,068 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Rate Cap Fixed Rate Interest Rate Swap TG2200105 | | N/A | Interest Rate | MS- | 08/12/2022 | 06/15/2029 | | 89,474 | 3.500000 /(4.322500) | (3,000) | | 171 | (1,731) | | (1,731) | 788 | | 961 | | 890 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300025 | | N/A | Interest Rate | CIBC- | 10/19/2023 | 08/15/2028 | | 8,700,000 | 6.000000 /(6.000000) | (99,000) | | 10,193 | (5,513) | | (5,513) | 5,207 | | 10,193 | | 76,898 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400009 | | N/A | Interest Rate | CIBC- | 04/16/2024 | 01/12/2029 | | 2,900,000 | 6.500000 /(6.500000) | (15,000) | | 1,569 | (2,313) | | (2,313) | 2,981 | | 1,569 | | 27,256 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300023 | | N/A | Interest Rate | MS- | 10/19/2023 | 09/15/2028 | | 5,500,000 | 6.000000 /(6.000000) | (65,000) | | 6,576 | (3,925) | | (3,925) | 5,075 | | 6,576 | | 49,258 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2300013 | | N/A | Interest Rate | CIBC- | 05/30/2023 | 03/15/2028 | | 3,065,772 | 5.500000 /(5.500000) | (26,500) | | 1,186 | (1,432) | | (1,432) | 5,160 | | 1,186 | | 25,227 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400021 | | N/A | Interest Rate | NGFP- | 11/20/2024 | 10/15/2029 | | 3,700,000 | 6.000000 /(6.000000) | (18,300) | | 1,853 | (7,713) | | (7,713) | 8,399 | | 1,853 | | 38,325 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400015 | | N/A | Interest Rate | CIBC- | 11/20/2024 | 06/15/2029 | | 3,200,000 | 6.500000 /(6.500000) | (9,000) | | 977 | (3,874) | | (3,874) | 5,074 | | 977 | | 31,833 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200090 | | N/A | Interest Rate | MS- | 08/12/2022 | 08/15/2025 | | 9,682,783 | 4.000000 /(5.118090) | (68,000) | | (42,636) | (11,898) | | (11,898) | 41,153 | | 11,796 | | 17,117 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200116 | | N/A | Interest Rate | CIBC- | 10/18/2022 | 09/14/2029 | | 258,791 | 4.000000 /(4.931290) | (12,000) | | 400 | (3,168) | | (3,168) | 2,171 | | 1,611 | | 2,654 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2400004 | | N/A | Interest Rate | CIBC- | 04/16/2024 | 10/15/2030 | | 400,000 | 6.500000 /(6.500000) | (4,000) | | 305 | (1,289) | | (1,289) | 790 | | 305 | | 4,601 | | .0002 |
| Rate Cap Fixed Rate Interest Rate Swap TG2200106 | | N/A | Interest Rate | MS- | 08/22/2022 | 07/15/2027 | | 4,023,837 | 3.750000 /(5.301370) | (80,000) | | (4,540) | (28,355) | | (28,355) | 17,809 | | 26,846 | | 28,748 | | .0002 |
| 0669999999 - Written Options - Hedging Other - Caps | | | | | | | | | | (4,451,575) | | 531,826 | (782,786) | XXX | (782,786) | 153,494 | | 1,392,643 | | 2,417,971 | XXX | XXX |
| Written Options - Hedging Other - Floors | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Hedging Other - Collars | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Hedging Other - Other | | | | | | | | | | | | | | | | | | | | | | |
| 0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other | | | | | | | | | | (7,102,038) | (6,180,529) | 531,826 | (9,613,778) | XXX | (14,761,416) | 153,494 | | 1,392,643 | | 2,417,971 | XXX | XXX |
| Written Options - Replications - Call Options and Warrants | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Replications - Put Options | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Replications - Caps | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Replications - Floors | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Replications - Collars | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Replications - Other | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Income Generation - Call Options and Warrants | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Income Generation - Put Options | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Income Generation - Caps | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Income Generation - Floors | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Income Generation - Collars | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Income Generation - Other | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Other - Call Options and Warrants | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Other - Put Options | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Other - Caps | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Other - Floors | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Other - Collars | | | | | | | | | | | | | | | | | | | | | | |
| Written Options - Other - Other | | | | | | | | | | | | | | | | | | | | | | |
| 0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants | | | | | | | | | | (2,650,463) | (6,180,529) | | (8,830,992) | XXX | (13,978,630) | | | | | | XXX | XXX |
| 0949999999 - Written Options - Total Written Options - Subtotal - Caps | | | | | | | | | | (4,451,575) | | 531,826 | (782,786) | XXX | (782,786) | 153,494 | | 1,392,643 | | 2,417,971 | XXX | XXX |
| 0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options | | | | | | | | | | (7,102,038) | (6,180,529) | 531,826 | (9,613,778) | XXX | (14,761,416) | 153,494 | | 1,392,643 | | 2,417,971 | XXX | XXX |
| Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate | | | | | | | | | | | | | | | | | | | | | | |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300027 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/24/2023 | 01/29/2028 | | 87,960,000 | [USD SOFR]/4.0475 | | | (254,882) | (1,441,610) | | 1,344,544 | (1,462,250) | | | | 706,499 | | .0002 |

E06.649

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300056 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 04/30/2027 | | 11,829,000 | [USD SOFR]/4.12809 | | | (25,990) | (127,885) | | 124,643 | (119,444) | | | | 80,083 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300006 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/10/2023 | 04/14/2026 | | 9,583,000 | [USD SOFR]/4.0451 | | | (25,147) | (9,551) | | 2,294 | (21,038) | | | | 42,558 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300022 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/15/2023 | 11/17/2026 | | 5,038,000 | [USD SOFR]/4.0632 | | | (8,431) | (18,015) | | 25,320 | (26,696) | | | | 29,598 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300003 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/10/2023 | 01/14/2026 | | 4,750,000 | [USD SOFR]/4.1271 | | | (11,896) | (2,486) | | (1,957) | (6,121) | | | | 17,435 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400038 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/06/2024 | 08/31/2031 | | 8,923,000 | [USD SOFR]/3.922990 | | | (18,064) | (206,444) | | 215,429 | (274,674) | | | | 110,791 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300075 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/06/2023 | 01/31/2030 | | 3,320,000 | [USD SOFR]/3.9335 | | | (10,956) | (72,859) | | 72,515 | (92,567) | | | | 35,538 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300082 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/20/2023 | 06/30/2027 | | 3,970,000 | [USD SOFR]/4.08147 | | | (9,389) | (10,603) | | 45,334 | (18,636) | | | | 28,072 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300005 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/10/2023 | 03/14/2026 | | 6,711,000 | [USD SOFR]/4.0735 | | | (16,983) | (6,900) | | (22) | (10,953) | | | | 28,185 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300059 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 02/28/2027 | | 5,128,000 | [USD SOFR]/4.17124 | | | (10,598) | (48,987) | | 48,249 | (43,434) | | | | 33,101 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300111 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/17/2023 | 09/30/2030 | | 1,059,000 | [USD SOFR]/4.545500 | | | 1,176 | (41,627) | | 55,898 | (28,446) | | | | 12,132 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200051 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/26/2022 | 12/28/2025 | | 5,386,000 | [USD SOFR]/4.16359 | | | (4,363) | (218) | | (2,020) | 2,526 | | | | 18,936 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300011 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/14/2023 | 01/16/2027 | | 4,342,000 | [USD SOFR]/3.9475 | | | (14,972) | (14,603) | | 21,358 | (36,878) | | | | 26,980 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300087 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/03/2023 | 06/30/2030 | | 2,061,000 | [USD SOFR]/3.9447 | | | (6,292) | (36,965) | | 48,742 | (40,733) | | | | 23,043 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300110 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/17/2023 | 02/28/2030 | | 5,628,000 | [USD SOFR]/4.556930 | | | (718) | (252,688) | | 274,886 | (145,331) | | | | 60,789 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300058 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 03/31/2027 | | 6,386,000 | [USD SOFR]/4.14728 | | | (13,523) | (59,451) | | 63,803 | (59,435) | | | | 42,239 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300035 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/02/2023 | 12/27/2029 | | 12,245,000 | [USD SOFR]/3.953 | | | (25,939) | (270,903) | | 273,581 | (317,814) | | | | 129,758 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300024 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/15/2023 | 04/17/2027 | | 1,625,000 | [USD SOFR]/3.9785 | | | (4,818) | (13,639) | | 12,383 | (17,076) | | | | 10,892 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300021 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/15/2023 | 12/17/2026 | | 4,166,000 | [USD SOFR]/4.0547 | | | (6,807) | (28,782) | | 23,622 | (26,196) | | | | 25,202 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200082 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/18/2022 | 09/20/2027 | | 22,450,000 | [USD SOFR]/3.9959 | | | (49,101) | (294,770) | | 256,958 | (300,725) | | | | 167,332 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300026 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/15/2023 | 02/17/2027 | | 860,000 | [USD SOFR]/4.0177 | | | (2,527) | (6,575) | | 5,780 | (7,782) | | | | 5,491 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300033 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/02/2023 | 10/29/2029 | | 2,027,000 | [USD SOFR]/3.9635 | | | (4,526) | (44,900) | | 45,039 | (52,363) | | | | 21,091 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400031 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/25/2024 | 01/31/2031 | | 1,335,000 | [USD SOFR]/4.393600 | | | (515) | (65,133) | | 63,147 | (38,935) | | | | 15,772 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400075 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 10/31/2031 | | 7,290,000 | [USD SOFR]/4.124010 | | | (7,356) | (249,669) | | 259,307 | (220,637) | | | | 91,730 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200086 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/01/2022 | 10/05/2027 | | 31,597,000 | [USD SOFR]/3.4704 | | | (150,967) | (7,968) | | 12,054 | (499,822) | | | | 237,708 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400013 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 03/31/2031 | | 3,055,000 | [USD SOFR]/4.288290 | | | (3,981) | (126,484) | | 130,448 | (92,687) | | | | 36,628 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300018 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/15/2023 | 07/17/2027 | | 4,212,000 | [USD SOFR]/3.926 | | | (11,606) | (42,150) | | 37,045 | (52,383) | | | | 30,133 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300017 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/15/2023 | 06/17/2027 | | 4,831,000 | [USD SOFR]/3.947 | | | (14,702) | (38,732) | | 41,142 | (57,816) | | | | 33,851 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300023 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/15/2023 | 03/17/2027 | | 1,660,000 | [USD SOFR]/4.0001 | | | (4,794) | (13,004) | | 11,876 | (16,030) | | | | 10,866 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300036 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/02/2023 | 11/28/2029 | | 2,594,000 | [USD SOFR]/3.9625 | | | (4,724) | (86,583) | | 58,279 | (66,882) | | | | 27,240 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400040 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/06/2024 | 06/30/2031 | | 3,237,000 | [USD SOFR]/3.917000 | | | (7,980) | (66,078) | | 76,990 | (90,982) | | | | 39,645 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300042 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/09/2023 | 02/24/2027 | | 4,500,000 | [USD SOFR]/4.3582 | | | (5,024) | (58,537) | | 55,455 | (34,103) | | | | 28,902 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300057 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 05/31/2027 | | 10,336,000 | [USD SOFR]/4.11375 | | | (22,977) | (118,456) | | 114,681 | (111,476) | | | | 71,548 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200050 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/26/2022 | 11/28/2025 | | 7,769,000 | [USD SOFR]/4.1735 | | | (8,473) | 4,888 | | (4,329) | 2,353 | | | | 24,907 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300034 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/02/2023 | 01/29/2030 | | 14,920,000 | [USD SOFR]/3.9465 | | | (50,810) | (359,192) | | 333,814 | (417,662) | | | | 159,661 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300015 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/15/2023 | 09/17/2026 | | 13,093,000 | [USD SOFR]/4.1089 | | | (21,324) | (10,533) | | 53,556 | (54,006) | | | | 72,127 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400011 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 01/31/2031 | | 6,004,000 | [USD SOFR]/4.295230 | | | (5,706) | (249,181) | | 254,102 | (173,339) | | | | 70,934 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300040 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/09/2023 | 02/25/2030 | | 23,000,000 | [USD SOFR]/3.8981 | | | (78,984) | (499,297) | | 472,469 | (648,367) | | | | 248,058 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300074 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/06/2023 | 05/31/2030 | | 4,104,000 | [USD SOFR]/3.9174 | | | (13,175) | (111,482) | | 90,927 | (118,362) | | | | 45,500 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400030 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/25/2024 | 12/31/2030 | | 1,733,000 | [USD SOFR]/4.388700 | | | (471) | (80,347) | | 80,754 | (57,858) | | | | 20,321 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300031 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/01/2023 | 10/03/2025 | | 8,387,000 | [USD SOFR]/4.69705 | | | 15,701 | (2,717) | | 5,457 | 25,876 | | | | 21,314 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300008 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/10/2023 | 07/14/2026 | | 4,966,000 | [USD SOFR]/3.97228 | | | (8,799) | (2,214) | | 6,251 | (13,874) | | | | 25,308 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300014 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/15/2023 | 08/17/2027 | | 11,049,000 | [USD SOFR]/3.92377 | | | (29,348) | (107,508) | | 102,651 | (143,958) | | | | 80,638 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300004 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/10/2023 | 02/14/2026 | | 4,966,000 | [USD SOFR]/4.0952 | | | (12,255) | (2,845) | | (1,121) | (7,299) | | | | 19,586 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400074 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 11/30/2029 | | 8,148,000 | [USD SOFR]/4.122240 | | | (8,294) | (230,778) | | 236,741 | (202,660) | | | | 85,619 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300020 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/15/2023 | 10/17/2026 | | 4,270,000 | [USD SOFR]/4.0905 | | | (6,961) | (3,373) | | 19,859 | (20,780) | | | | 24,317 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400029 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/25/2024 | 10/31/2030 | | 2,101,000 | [USD SOFR]/4.392200 | | | 713 | (106,895) | | 96,423 | (58,033) | | | | 24,260 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400037 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/06/2024 | 09/30/2031 | | 10,869,000 | [USD SOFR]/3.925300 | | | (21,826) | (258,411) | | 263,661 | (342,255) | | | | 135,863 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300029 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/01/2023 | 12/03/2025 | | 4,423,000 | [USD SOFR]/4.63275 | | | 5,451 | (5,618) | | 6,085 | 11,092 | | | | 14,417 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200049 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/26/2022 | 10/28/2025 | | 30,219,000 | [USDFED12M]/4.19505 | | | (32,385) | 16,813 | | (18,231) | 10,409 | | | | 86,505 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300071 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/06/2023 | 03/31/2030 | | 16,449,000 | [USD SOFR]/3.93885 | | | (51,976) | (385,971) | | 371,366 | (462,693) | | | | 179,249 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300028 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/01/2023 | 12/03/2027 | | 12,995,000 | [USD SOFR]/4.11637 | | | (17,722) | (203,127) | | 203,739 | (184,630) | | | | 101,182 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400070 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 01/31/2028 | | 5,275,000 | [USD SOFR]/4.145140 | | | (5,784) | (92,378) | | 93,321 | (79,111) | | | | 42,392 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400071 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 03/31/2028 | | 8,183,000 | [USD SOFR]/4.140990 | | | (8,098) | (153,098) | | 154,926 | (131,601) | | | | 67,850 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300016 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/15/2023 | 05/17/2027 | | 5,138,623 | [USD SOFR]/3.9615 | | | (15,551) | (43,511) | | 41,269 | (57,676) | | | | 35,233 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400053 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 08/31/2029 | | 56,808,715 | [USD SOFR]/4.006300 | | | (91,209) | (1,298,454) | | 1,328,497 | (1,385,826) | | | | 579,802 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400028 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/25/2024 | 01/31/2029 | | 7,431,217 | [USD SOFR]/4.481750 | | | 429 | (266,541) | | 270,000 | (150,611) | | | | 70,335 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400023 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/16/2024 | 10/31/2026 | | 8,883,536 | [USD SOFR]/4.772700 | | | 22,656 | (111,010) | | 121,907 | (10,879) | | | | 51,289 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400069 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 11/30/2027 | | 18,468,180 | [USD SOFR]/4.151330 | | | (16,097) | (296,722) | | 304,262 | (251,458) | | | | 143,550 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400054 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 09/30/2029 | | 48,351,201 | [USD SOFR]/4.004200 | | | (78,140) | (1,115,322) | | 1,140,506 | (1,196,066) | | | | 498,393 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300044 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/13/2023 | 01/31/2026 | | 35,858,386 | [USD SOFR]/4.30791 | | | (50,829) | (49,330) | | 28,373 | (12,258) | | | | 136,936 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300037 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/07/2023 | 02/25/2028 | | 119,458,591 | [USD SOFR]/4.103 | | | (287,168) | (2,119,728) | | 2,053,658 | (2,001,200) | | | | 972,832 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400008 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 12/31/2028 | | 19,659,324 | [USD SOFR]/4.426500 | | | (2,857) | (622,383) | | 661,162 | (480,524) | | | | 183,897 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200088 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/16/2022 | 11/20/2025 | | 136,212,765 | [USD SOFR]/3.8131 | | | (350,365) | 337,734 | | (268,301) | (145,908) | | | | 424,718 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300053 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 03/31/2028 | | 135,095,437 | [USD SOFR]/3.9326 | | | (330,211) | (1,883,837) | | 1,823,027 | (2,319,804) | | | | 1,120,152 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300107 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/17/2023 | 05/31/2028 | | 10,211,922 | [USD SOFR]/4.630000 | | | 3,805 | (343,210) | | 345,238 | (165,281) | | | | 87,201 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400027 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/25/2024 | 12/31/2027 | | 7,084,008 | [USD SOFR]/4.583960 | | | 5,029 | (189,880) | | 194,307 | (114,640) | | | | 56,004 | | .0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300108 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/17/2023 | 09/30/2026 | | 7,063,314 | [USD SOFR]/4.836930 | | | 18,191 | (54,384) | | 93,459 | (3,329) | | | | 39,485 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300054 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 04/30/2028 | | 71,339,908 | [USD SOFR]/3.923 | | | (230,306) | (1,014,176) | | 978,946 | (1,311,218) | | | | 600,415 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400072 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 04/28/2028 | | 4,730,443 | [USD SOFR]/4.137900 | | | (4,989) | (91,116) | | 92,134 | (78,372) | | | | 39,773 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300052 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 01/31/2028 | | 119,186,138 | [USD SOFR]/3.96153 | | | (376,511) | (1,580,469) | | 1,570,525 | (2,006,942) | | | | 957,825 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300041 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/09/2023 | 02/25/2026 | | 44,649,914 | [USD SOFR]/4.66369 | | | 18,535 | (192,985) | | 157,276 | 52,323 | | | | 180,374 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400007 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 01/31/2029 | | 39,693,004 | [USD SOFR]/4.417480 | | | (13,326) | (1,327,163) | | 1,356,487 | (816,288) | | | | 375,689 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300105 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/17/2023 | 01/31/2028 | | 26,497,944 | [USD SOFR]/4.654300 | | | 8,587 | (804,767) | | 800,472 | (372,284) | | | | 212,948 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400064 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 06/30/2027 | | 16,095,699 | [USD SOFR]/4.153610 | | | (17,937) | (187,101) | | 206,086 | (152,027) | | | | 113,814 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400018 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/16/2024 | 02/28/2027 | | 46,385,517 | [USD SOFR]/4.725500 | | | 49,784 | (828,735) | | 847,259 | (257,374) | | | | 299,417 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300091 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/16/2023 | 07/31/2028 | | 16,784,150 | [USD SOFR]/4.1775 | | | (24,305) | (401,297) | | 379,123 | (309,518) | | | | 147,360 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400063 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 05/31/2027 | | 25,389,579 | [USD SOFR]/4.154870 | | | (26,196) | (299,787) | | 300,863 | (246,277) | | | | 175,751 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300055 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 05/31/2028 | | 39,703,231 | [USD SOFR]/3.913 | | | (128,332) | (558,816) | | 555,648 | (749,790) | | | | 339,031 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400019 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/16/2024 | 01/31/2027 | | 46,804,799 | [USD SOFR]/4.740500 | | | 60,533 | (794,865) | | 807,784 | (219,905) | | | | 294,473 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300012 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/14/2023 | 02/16/2028 | | 99,027,108 | [USD SOFR]/3.766 | | | (423,498) | (912,300) | | 850,005 | (1,803,434) | | | | 802,636 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400055 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 10/31/2029 | | 31,664,216 | [USD SOFR]/4.001130 | | | (51,661) | (733,492) | | 752,923 | (792,349) | | | | 329,572 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400009 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 11/30/2028 | | 22,884,331 | [USD SOFR]/4.432860 | | | 12,445 | (740,118) | | 757,421 | (419,864) | | | | 211,500 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300001 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 01/17/2023 | 12/19/2025 | | 81,891,397 | [USD FEDL01]/3.7564 | | | (256,156) | 195,244 | | (190,322) | (138,921) | | | | 280,543 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400042 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/06/2024 | 04/30/2031 | | 5,990,271 | [USD SOFR]/3.918090 | | | (13,648) | (139,085) | | 141,303 | (182,014) | | | | 72,339 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400057 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 05/31/2029 | | 25,877,502 | [USD SOFR]/4.007500 | | | (48,088) | (566,607) | | 575,851 | (601,941) | | | | 256,065 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400068 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 10/29/2027 | | 29,598,555 | [USD SOFR]/4.148280 | | | (26,254) | (453,926) | | 464,650 | (384,149) | | | | 225,928 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300045 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/13/2023 | 03/31/2026 | | 44,125,328 | [USD SOFR]/4.2495 | | | (70,889) | (80,872) | | 66,863 | (47,245) | | | | 191,068 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400006 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 02/28/2029 | | 58,178,955 | [USD SOFR]/4.421500 | | | (26,793) | (1,988,836) | | 2,037,657 | (1,216,242) | | | | 557,021 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400017 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/16/2024 | 03/31/2027 | | 25,867,192 | [USD SOFR]/4.712300 | | | 21,596 | (490,742) | | 504,565 | (170,616) | | | | 171,096 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300030 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/01/2023 | 11/03/2025 | | 8,513,006 | [USD SOFR]/4.66227 | | | 11,053 | (6,820) | | 8,334 | 21,982 | | | | 24,880 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400066 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 08/31/2027 | | 40,201,243 | [USD SOFR]/4.150820 | | | (35,145) | (561,827) | | 577,295 | (469,455) | | | | 295,873 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300039 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/09/2023 | 02/25/2028 | | 143,278,940 | [USD SOFR]/4.12714 | | | (327,040) | (2,561,193) | | 2,550,373 | (2,355,335) | | | | 1,166,817 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200083 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/01/2022 | 10/05/2025 | | 112,605,765 | [USD SOFR]/3.90867 | | | (289,890) | 159,108 | | (153,442) | (126,677) | | | | 289,229 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300007 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/10/2023 | 08/14/2026 | | 18,092,442 | [USD SOFR]/3.944 | | | (46,518) | (25,001) | | 27,219 | (76,058) | | | | 95,831 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400058 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 07/31/2029 | | 41,168,079 | [USD SOFR]/4.005100 | | | (66,346) | (918,597) | | 946,865 | (981,567) | | | | 415,947 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300038 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/07/2023 | 02/25/2026 | | 29,621,865 | [USD SOFR]/4.6275 | | | 6,907 | (117,866) | | 97,482 | 29,373 | | | | 119,664 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400062 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 04/30/2027 | | 37,235,868 | [USD SOFR]/4.156470 | | | (35,923) | (406,810) | | 410,976 | (331,428) | | | | 252,088 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400041 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/06/2024 | 05/31/2031 | | 3,254,966 | [USD SOFR]/3.915840 | | | (7,718) | (76,363) | | 76,790 | (101,003) | | | | 39,587 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300009 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/10/2023 | 06/14/2026 | | 15,284,965 | [USD SOFR]/3.993 | | | (38,136) | (54,692) | | 14,134 | (45,457) | | | | 74,707 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400065 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 07/31/2027 | | 27,848,088 | [USD SOFR]/4.152390 | | | (24,125) | (367,246) | | 378,109 | (304,535) | | | | 200,976 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300097 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/18/2023 | 08/31/2026 | | 19,152,686 | [USD SOFR]/4.6108 | | | 15,986 | (91,809) | | 179,744 | (27,779) | | | | 103,437 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400020 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/16/2024 | 12/31/2026 | | 9,203,125 | [USD SOFR]/4.748900 | | | 14,475 | (144,309) | | 148,125 | (55,916) | | | | 56,357 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300002 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 01/17/2023 | 12/20/2027 | | 143,500,526 | [USD SOFR]/3.36462 | | | (731,153) | 1,187,420 | | (234,371) | (2,514,025) | | | | 1,128,151 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400073 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 11/30/2028 | | 3,586,931 | [USD SOFR]/4.130700 | | | (3,498) | (80,262) | | 84,147 | (71,309) | | | | 33,151 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300010 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/10/2023 | 05/14/2026 | | 11,331,839 | [USD SOFR]/4.0145 | | | (31,182) | (7,799) | | 5,715 | (30,677) | | | | 52,916 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300096 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/18/2023 | 08/31/2028 | | 25,481,669 | [USD SOFR]/4.25661 | | | (24,109) | (645,960) | | 650,608 | (461,681) | | | | 226,725 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400067 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 09/30/2027 | | 36,153,743 | [USD SOFR]/4.148800 | | | (31,973) | (528,624) | | 543,853 | (445,159) | | | | 271,154 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400014 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 10/31/2028 | | 23,892,853 | [USD SOFR]/4.4280 | | | 12,410 | (745,950) | | 768,870 | (434,069) | | | | 218,111 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400039 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/06/2024 | 07/31/2031 | | 8,206,917 | [USD SOFR]/3.918980 | | | (16,741) | (188,377) | | 196,304 | (252,196) | | | | 101,209 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400056 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 06/30/2029 | | 18,984,355 | [USD SOFR]/4.005800 | | | (37,367) | (376,808) | | 429,898 | (404,491) | | | | 189,844 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300046 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/13/2023 | 04/30/2026 | | 28,533,623 | [USD SOFR]/4.22549 | | | (48,719) | (66,166) | | 56,300 | (44,362) | | | | 130,238 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200089 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/16/2022 | 11/20/2027 | | 78,518,085 | [USD SOFR]/3.4085 | | | (361,688) | 134,629 | | (56,956) | (1,295,036) | | | | 606,789 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400012 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 02/28/2031 | | 4,726,971 | [USD SOFR]/4.290 | | | (5,302) | (198,985) | | 200,441 | (140,455) | | | | 56,262 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300050 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/16/2023 | 05/31/2026 | | 23,224,649 | [USD SOFR]/4.22172 | | | (39,020) | (67,858) | | 61,076 | (45,469) | | | | 111,180 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300013 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/14/2023 | 02/16/2026 | | 59,021,792 | [USD SOFR]/4.2075 | | | (120,674) | (97,607) | | 28,349 | (64,288) | | | | 233,822 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400052 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 04/30/2029 | | 46,356,141 | [USD SOFR]/4.011770 | | | (82,001) | (999,494) | | 1,016,629 | (1,054,336) | | | | 453,801 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300081 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/20/2023 | 06/30/2028 | | 20,181,365 | [USD SOFR]/3.9085 | | | (65,281) | (199,920) | | 290,132 | (214,259) | | | | 174,775 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300072 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/06/2023 | 02/28/2030 | | 11,711,240 | [USD SOFR]/3.9364 | | | (38,032) | (265,262) | | 260,119 | (320,332) | | | | 126,496 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300106 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/17/2023 | 09/30/2028 | | 25,639,512 | [USD SOFR]/4.616880 | | | 37,665 | (723,999) | | 952,533 | (430,898) | | | | 231,111 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400022 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/16/2024 | 11/30/2026 | | 7,837,137 | [USD SOFR]/4.754600 | | | 16,940 | (111,715) | | 116,163 | (18,102) | | | | 46,641 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400005 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 03/31/2029 | | 62,366,563 | [USD SOFR]/4.415070 | | | (41,508) | (2,002,213) | | 2,218,194 | (1,342,245) | | | | 603,862 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300073 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/06/2023 | 04/30/2030 | | 9,378,714 | [USD SOFR]/3.9165 | | | (30,583) | (206,906) | | 205,047 | (264,766) | | | | 103,095 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300090 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/16/2023 | 07/31/2026 | | 19,400,930 | [USD SOFR]/4.526 | | | 5,979 | (181,085) | | 143,463 | (24,772) | | | | 100,965 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300098 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/18/2023 | 08/31/2030 | | 2,599,708 | [USD SOFR]/4.1122 | | | (4,348) | (79,312) | | 82,691 | (73,381) | | | | 29,546 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300109 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/17/2023 | 10/30/2027 | | 7,116,753 | [USD SOFR]/4.683800 | | | 12,849 | (183,853) | | 195,751 | (75,071) | | | | 54,355 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300079 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/14/2023 | 06/30/2026 | | 19,575,921 | [USD SOFR]/4.22647 | | | (32,027) | (27,841) | | 68,691 | 58,521 | | | | 97,880 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300103 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/29/2023 | 09/30/2025 | | 10,771,947 | [USD SOFR]/4.9786 | | | 35,415 | (17,660) | | 14,039 | 38,739 | | | | 26,930 | | .0002 |
| BANK OF MONTREAL Fixed Rate Interest Rate Swap TC2400003 | Bond Portfolio Hedge | N/A | Interest Rate | BMO-NQQ6HPCNCCU6TUTQYE16 | 04/25/2024 | 04/17/2027 | | 130,000,000 | [CME SOFR]/4.6490 | | | 207,545 | 94,966 | | 2,588,184 | 94,541 | | | | 871,393 | | .0003 |
| BANK OF MONTREAL Fixed Rate Interest Rate Swap TC2400005 | Bond Portfolio Hedge | N/A | Interest Rate | BMO-NQQ6HPCNCCU6TUTQYE16 | 04/30/2024 | 04/17/2026 | | 50,000,000 | [CME SOFR]/4.8870 | | | 139,656 | 61,317 | | 368,416 | 36,031 | | | | 223,218 | | .0003 |
| BANK OF MONTREAL Fixed Rate Interest Rate Swap TC2400006 | Bond Portfolio Hedge | N/A | Interest Rate | BMO-NQQ6HPCNCCU6TUTQYE16 | 12/18/2024 | 10/17/2030 | | 200,000,000 | [CME SOFR]/3.959000 | | | (328,895) | (141,398) | | 5,450,448 | (95,501) | | | | 2,301,570 | | .0003 |
| BANK OF MONTREAL Fixed Rate Interest Rate Swap TC2400007 | Bond Portfolio Hedge | N/A | Interest Rate | BMO-NQQ6HPCNCCU6TUTQYE16 | 12/24/2024 | 10/17/2031 | | 100,000,000 | [USD SOFR]/4.080000 | | | (121,623) | (62,348) | | 3,601,556 | (51,514) | | | | 1,254,713 | | .0003 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2300004 | Bond Portfolio Hedge | N/A | Interest Rate | CIBC-549300TDJKVQJ41VN031 | 09/15/2023 | 07/17/2028 | | 100,000,000 | [CME SOFR]/4.22 | | | (56,974) | 237,525 | | 2,506,979 | 72,983 | | | | 872,815 | | .0003 |
| CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2500009 | Bond Portfolio Hedge | N/A | Interest Rate | CIBC-549300TDJKVQJ41VN031 | 01/13/2025 | 10/17/2027 | | 75,000,000 | [CME SOFR]/4.206500 | | | (29,921) | (11,452) | | 1,342,154 | (11,452) | | | | 568,372 | | .0003 |
| CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2400004 | Bond Portfolio Hedge | N/A | Interest Rate | CIBC-549300TDJKVQJ41VN031 | 04/25/2024 | 04/17/2029 | | 200,000,000 | [CME SOFR]/4.4450 | | | 121,902 | 68,838 | | 7,849,362 | 154,316 | | | | 1,948,646 | | .0003 |
| CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2500008 | Bond Portfolio Hedge | N/A | Interest Rate | CIBC-549300TDJKVQJ41VN031 | 01/13/2025 | 10/17/2031 | | 105,000,000 | [CME SOFR]/4.239000 | | | (26,059) | (8,923) | | 4,751,706 | (8,923) | | | | 1,317,449 | | .0003 |
| CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2300002 | Bond Portfolio Hedge | N/A | Interest Rate | CIBC-549300TDJKVQJ41VN031 | 08/11/2023 | 07/17/2026 | | 100,000,000 | [CME SOFR]/4.392 | | | 29,504 | 237,047 | | 624,124 | 72,505 | | | | 511,669 | | .0003 |
| CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2300007 | Bond Portfolio Hedge | N/A | Interest Rate | CIBC-549300TDJKVQJ41VN031 | 10/19/2023 | 10/17/2027 | | 50,000,000 | [CME SOFR]/4.677500 | | | 89,279 | 110,012 | | 1,419,483 | 38,612 | | | | 378,915 | | .0003 |
| CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2400001 | Bond Portfolio Hedge | N/A | Interest Rate | CIBC-549300TDJKVQJ41VN031 | 04/18/2024 | 04/17/2026 | | 50,000,000 | [CME SOFR]/4.82930 | | | 127,084 | 57,241 | | 355,442 | 38,045 | | | | 223,218 | | .0003 |
| CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2400002 | Bond Portfolio Hedge | N/A | Interest Rate | CIBC-549300TDJKVQJ41VN031 | 04/18/2024 | 04/17/2028 | | 70,000,000 | [CME SOFR]/4.47810 | | | 54,315 | 28,920 | | 2,088,247 | 53,946 | | | | 585,371 | | .0003 |
| CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2300006 | Bond Portfolio Hedge | N/A | Interest Rate | CIBC-549300TDJKVQJ41VN031 | 10/02/2023 | 10/17/2026 | | 100,000,000 | [CME SOFR]/4.640000 | | | 145,751 | 214,193 | | 1,254,834 | 63,375 | | | | 569,478 | | .0003 |
| JPMORGAN CHASE & CO Fixed Rate Interest Rate Swap TC2500007 | Bond Portfolio Hedge | N/A | Interest Rate | JPM-8I5DZWZKVSZI1NUHU748 | 01/10/2025 | 10/17/2030 | | 100,000,000 | [CME SOFR]/4.210000 | | | (38,401) | (14,540) | | 3,953,171 | (14,540) | | | | 1,150,785 | | .0003 |
| MORGAN STANLEY CAPITAL SE Fixed Rate Interest Rate Swap TC2300005 | Bond Portfolio Hedge | N/A | Interest Rate | MS-I7331LVCZKQKX5T7XV54 | 09/27/2023 | 07/17/2028 | | 100,000,000 | [CME SOFR]/4.432 | | | 50,547 | 232,796 | | 3,101,230 | 73,327 | | | | 872,815 | | .0003 |
| RBC Fixed Rate Interest Rate Swap TC2300003 | Bond Portfolio Hedge | N/A | Interest Rate | RBC-549300LC02FLSSVFFR64 | 08/15/2023 | 07/17/2026 | | 100,000,000 | [CME SOFR]/4.491 | | | 79,944 | 232,918 | | 707,350 | 72,896 | | | | 511,669 | | .0003 |
| SG AMERICAS SECURITIES LL Fixed Rate Interest Rate Swap TC2300001 | Bond Portfolio Hedge | N/A | Interest Rate | SG-549300F35UE0BOM1WJ55 | 08/02/2023 | 07/17/2028 | | 200,000,000 | [CME SOFR]/3.994 | | | (341,204) | 476,306 | | 3,719,949 | 147,222 | | | | 1,745,629 | | .0003 |
| 0999999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate | | | | | | | | | | | | (6,203,546) | (38,816,724) | XXX | 88,032,431 | (41,986,586) | | | | 39,516,365 | 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 | | | | | | | | | | | | | | | | | | | | | | |
| 1049999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective | | | | | | | | | | | | (6,203,546) | (38,816,724) | XXX | 88,032,431 | (41,986,586) | | | | 39,516,365 | 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 TJ2400048 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/12/2024 | 02/07/2028 | | 5,000,000 | [USD SOFR]/3.983300 | | | (7,410) | 72 | | 76,386 | 1,751 | | | | 40,333 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2500001 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 01/10/2025 | 01/14/2031 | | 25,000,000 | [USD SOFR]/4.250600 | | | (8,645) | 5,032 | | 996,670 | 5,032 | | | | 294,186 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200025 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/07/2022 | 10/09/2026 | | 10,000,000 | 2.799000/[USDFED12M] | | | 81,740 | (1,588) | | 112,436 | 41 | | | | 56,458 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400009 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/20/2024 | 03/22/2028 | | 15,000,000 | 4.095200/[USDFED12M] | | | 8,136 | (927) | | (279,556) | (17,495) | | | | 123,870 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300114 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/19/2023 | 10/23/2027 | | 12,500,000 | [USD SOFR]/4.727910 | | | 19,906 | 277 | | 354,180 | 19 | | | | 95,072 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300060 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 03/31/2028 | | 130,355,000 | [USD SOFR]/3.92996 | | | (417,690) | (23,951) | | 1,750,077 | (86,447) | | | | 1,080,847 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400043 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/06/2024 | 11/08/2031 | | 30,000,000 | [USD SOFR]/3.919900 | | | (61,057) | 12,024 | | 717,236 | 11,661 | | | | 378,153 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300099 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/18/2023 | 08/31/2028 | | 9,130,000 | [USD SOFR]/4.2577 | | | (8,588) | (223) | | 233,408 | 3 | | | | 81,235 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300022 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/07/2023 | 12/11/2028 | | 25,000,000 | 3.780000/[USD FEDL01] | | | 76,465 | (2,519) | | (343,110) | 76 | | | | 232,084 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300086 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/02/2023 | 08/04/2028 | | 50,000,000 | [USD SOFR]/4.0555 | | | (102,029) | (6,945) | | 954,817 | (5) | | | | 439,776 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400012 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/18/2024 | 09/20/2029 | | 15,000,000 | 3.144350/[USD FEDL01] | | | 89,418 | (7,174) | | 125,748 | (7,938) | | | | 154,110 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200075 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 10/29/2026 | | 3,031,188 | [USD SOFR]/4.0355 | | | (5,671) | 320 | | 11,944 | 5 | | | | 17,482 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TI2500002 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/11/2025 | 04/15/2028 | | 20,000,000 | [USD SOFR]/3.622210 | | | (30,278) | 423 | | 133,487 | 423 | | | | 167,083 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TI2400016 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/31/2024 | 11/04/2028 | | 35,000,000 | [USD FEDL01]/3.759000 | | | (100,480) | 13,902 | | 443,598 | 13,824 | | | | 320,037 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200056 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/21/2022 | 11/23/2027 | | 1,700,000 | 3.7715/[USDFED] | | | 5,349 | (229) | | (14,373) | 6 | | | | 13,161 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200064 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 01/29/2027 | | 667,000 | [USD SOFR]/3.9985 | | | (2,097) | (684) | | 3,960 | (771) | | | | 4,193 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TI2200057 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/19/2022 | 07/21/2025 | | 5,000,000 | [USDFED]/3.9957 | | | (12,072) | (1,070) | | (1,449) | (29) | | | | 6,038 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200057 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 09/29/2025 | | 38,704,000 | [USD SOFR]/4.171 | | | (29,909) | 22,732 | | (25,779) | 19,550 | | | | 96,221 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200060 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 06/29/2026 | | 7,942,000 | [USD SOFR]/4.05931 | | | (19,668) | 55,243 | | 14,772 | 54,794 | | | | 39,655 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400013 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/20/2024 | 09/24/2029 | | 10,000,000 | 3.132200/[USD FEDL01] | | | 60,223 | (5,007) | | 88,914 | (5,172) | | | | 102,875 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300012 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/03/2023 | 08/07/2028 | | 10,000,000 | 4.07457/[USD FEDL01] | | | 19,643 | 1,550 | | (210,039) | 55 | | | | 88,074 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200073 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 05/29/2026 | | 6,092,259 | [USD SOFR]/4.0635 | | | (15,578) | (1,074) | | 7,425 | (1,401) | | | | 29,120 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300048 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/13/2023 | 03/31/2026 | | 44,858,000 | [USD SOFR]/4.242 | | | (73,749) | (12,127) | | 65,514 | (30,137) | | | | 194,241 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TI2200058 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/19/2022 | 07/21/2026 | | 3,500,000 | [USDFED]/3.6978 | | | (13,693) | (691) | | (3,867) | (20) | | | | 18,003 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300089 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/15/2023 | 08/17/2026 | | 25,000,000 | [USD SOFR]/4.42927 | | | (2,867) | (3,017) | | 172,234 | .4 | | | | 132,909 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300100 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/18/2023 | 08/31/2026 | | 19,726,000 | [USD SOFR]/4.61149 | | | 16,532 | (870) | | 185,279 | .7 | | | | 106,533 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200062 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 09/29/2026 | | 9,589,000 | [USD SOFR]/4.0395 | | | (13,750) | 5,702 | | 33,994 | 4,844 | | | | 53,545 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400015 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 03/31/2029 | | 26,768,000 | [USD SOFR]/4.393310 | | | (20,744) | 1,651 | | 931,671 | (15,935) | | | | 259,180 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200049 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/01/2022 | 05/03/2026 | | 5,000,000 | 4.26615/[USDFED] | | | 7,555 | 2,576 | | (13,794) | 2,667 | | | | 22,936 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400086 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 04/28/2028 | | 4,062,000 | [USD SOFR]/4.136350 | | | (4,477) | 73 | | 78,946 | 100 | | | | 34,153 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400011 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/20/2024 | 06/24/2029 | | 27,000,000 | 3.966030/[USDFED] | | | 76,730 | 268 | | (616,027) | 6,092 | | | | 269,437 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200067 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 04/29/2027 | | 1,128,000 | [USD SOFR]/3.9961 | | | (3,231) | (580) | | 9,234 | (644) | | | | 7,631 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400077 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 05/28/2027 | | 18,801,000 | [USD SOFR]/4.153000 | | | (20,199) | (12) | | 221,999 | 101 | | | | 129,955 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200080 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/28/2022 | 07/30/2027 | | 4,198,634 | [USD SOFR]/3.801 | | | (11,055) | 3,311 | | 26,291 | 2,969 | | | | 30,301 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2500002 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 01/13/2025 | 01/15/2032 | | 26,250,000 | [USD SOFR]/4.290900 | | | (4,134) | 5,265 | | 1,196,163 | 5,265 | | | | 335,694 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400050 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/12/2024 | 02/07/2030 | | 40,000,000 | [USD SOFR]/3.897890 | | | (89,757) | 445 | | 907,688 | 706 | | | | 429,082 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400016 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 03/31/2031 | | 15,159,000 | [USD SOFR]/4.279700 | | | (20,406) | 887 | | 640,520 | (9,024) | | | | 181,750 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300102 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2023 | 09/29/2028 | | 25,000,000 | [USD SOFR]/4.463 | | | 17,384 | 14,278 | | 811,201 | 12,628 | | | | 225,251 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200063 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 12/29/2026 | | 959,000 | [USD SOFR]/4.002 | | | (2,879) | (10,590) | | 5,008 | 234 | | | | 5,867 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300051 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/16/2023 | 05/31/2026 | | 24,563,000 | [USD SOFR]/4.25082 | | | (37,675) | (7,471) | | 70,952 | (10,745) | | | | 117,586 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300069 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 12/31/2027 | | 5,418,000 | [USD SOFR]/3.9945 | | | 246,856 | (34,622) | | 72,593 | (70,082) | | | | 42,833 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200050 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/01/2022 | 10/03/2026 | | 2,000,000 | 4.20285/[USDFED] | | | 1,279 | (1,114) | | (11,960) | (981) | | | | 11,218 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200052 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/08/2022 | 12/10/2025 | | 2,000,000 | 4.45642/[USDFED] | | | (679) | (126) | | (1,775) | 6 | | | | 6,667 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400087 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 05/31/2028 | | 3,480,000 | [USD SOFR]/4.135760 | | | (4,064) | (7) | | 70,123 | 16 | | | | 29,716 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2500003 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 01/13/2025 | 01/15/2028 | | 18,750,000 | [USD SOFR]/4.263600 | | | (5,327) | 3,746 | | 379,920 | 3,746 | | | | 149,462 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Variable Rate Interest Rate Swap-CLR TI2200045 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/24/2022 | 10/26/2027 | | 10,000,000 | 4.117/ [USDFED] | | | 14,905 | (407) | | (156,784) | 38 | | | | 76,194 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200059 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 12/29/2025 | | 3,791,000 | [USD SOFR] /4.1115 | | | (9,295) | (37,677) | | (2,378) | 924 | | | | 13,366 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400021 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/16/2024 | 03/31/2027 | | 101,761,000 | [USD SOFR] /4.707500 | | | 90,729 | 6,089 | | 1,976,723 | (51,906) | | | | 673,086 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300007 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/27/2023 | 03/01/2026 | | 7,000,000 | 4.4532/ [USD FEDL01] | | | 4,629 | 5,441 | | (18,055) | 5,752 | | | | 28,637 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200077 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/28/2022 | 08/30/2027 | | 10,783,000 | [USD SOFR] /3.78158 | | | (35,956) | (528) | | 71,019 | 4 | | | | 79,361 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300016 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/21/2023 | 09/25/2028 | | 11,000,000 | 4.3541/ [USD FEDL01] | | | 4,371 | 294 | | (334,281) | 47 | | | | 98,941 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300084 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/20/2023 | 06/30/2027 | | 4,009,000 | [USD SOFR] /4.0807 | | | (9,497) | 27,375 | | 45,720 | 26,785 | | | | 28,348 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400018 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/18/2024 | 12/20/2026 | | 20,000,000 | 4.027970/ [USD FEDL01] | | | 30,371 | (4,733) | | (114,663) | (5,303) | | | | 121,335 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300077 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/06/2023 | 04/30/2030 | | 9,718,000 | [USD SOFR] /3.9196 | | | (31,539) | (1,903) | | 213,801 | (5,485) | | | | 106,824 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200051 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/01/2022 | 08/03/2027 | | 4,000,000 | 4.09037/ [USDFED ] | | | 4,819 | (2,871) | | (52,377) | (2,725) | | | | 28,925 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200053 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/08/2022 | 11/10/2027 | | 1,700,000 | 4.1147/ [USDFED] | | | 2,483 | (73) | | (27,176) | 11 | | | | 13,061 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200066 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 03/29/2027 | | 874,000 | [USD SOFR] /3.9835 | | | (2,619) | (600) | | 6,283 | (634) | | | | 5,776 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300002 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/06/2023 | 12/08/2027 | | 3,000,000 | 3.61499/ [USD FEDL01] | | | 11,682 | (326) | | (15,144) | 9 | | | | 23,425 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200065 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 02/28/2027 | | 543,000 | [USD SOFR] /3.9919 | | | (1,607) | (403) | | 3,553 | (453) | | | | 3,505 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400051 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/12/2024 | 02/07/2030 | | 10,000,000 | [USD SOFR] /3.898900 | | | (22,389) | 112 | | 227,357 | 176 | | | | 107,270 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200028 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/07/2022 | 01/09/2027 | | 9,000,000 | 2.791070/ [USDFED12M] | | | 83,728 | 9,851 | | 107,944 | 11,660 | | | | 55,571 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300094 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/17/2023 | 07/31/2028 | | 10,250,000 | [USD SOFR] /4.2453 | | | (11,307) | (1,015) | | 251,775 | (1) | | | | 89,992 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300061 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 04/30/2028 | | 64,897,000 | [USD SOFR] /3.92117 | | | (210,103) | (14,374) | | 887,352 | (36,626) | | | | 546,190 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400036 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/30/2024 | 05/02/2026 | | 12,500,000 | [USD SOFR] /4.951600 | | | 15,424 | 472 | | 100,314 | (6,948) | | | | 57,244 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400006 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/29/2024 | 03/04/2026 | | 30,000,000 | 4.520300/ [USD FEDL01] | | | 9,218 | (3,144) | | (92,019) | 24,118 | | | | 123,491 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400061 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/18/2024 | 12/20/2030 | | 50,000,000 | [USD SOFR] /4.006520 | | | (80,222) | 12,853 | | 1,372,969 | 13,294 | | | | 584,820 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300010 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/10/2023 | 07/12/2028 | | 10,000,000 | 4.0335/ [USD FEDL01] | | | 22,579 | 2,476 | | (193,689) | 60 | | | | 87,082 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200055 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 07/29/2025 | | 46,374,000 | [USD SOFR]/4.18192 | | | (66,243) | (7,417) | | (11,950) | (10) | | | | 65,810 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400002 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 01/19/2024 | 01/23/2029 | | 12,000,000 | 3.755000/[USD FEDL01] | | | 50,647 | (1,961) | | (160,414) | 12,095 | | | | 113,270 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200079 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/30/2024 | 06/30/2027 | | 4,498,182 | [USD SOFR]/3.78 | | | (18,123) | 44,842 | | 24,698 | 44,488 | | | | 31,807 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400080 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 08/31/2027 | | 29,419,000 | [USD SOFR]/4.151880 | | | (26,673) | 7,235 | | 423,108 | 7,412 | | | | 216,518 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400014 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/04/2024 | 10/08/2029 | | 13,000,000 | 3.432300/[USD FEDL01] | | | 58,675 | (6,510) | | (37,206) | (6,180) | | | | 134,351 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300093 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/17/2023 | 07/31/2030 | | 1,064,000 | [USD SOFR]/4.1196 | | | (1,850) | (130) | | 33,962 | (4) | | | | 11,995 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300021 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/28/2023 | 11/30/2028 | | 10,000,000 | 3.987500/[USD FEDL01] | | | 17,220 | (4,183) | | (202,589) | (3,240) | | | | 92,421 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300092 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/17/2023 | 07/31/2026 | | 19,550,000 | [USD SOFR]/4.5602 | | | 9,387 | (2,278) | | 151,616 | (2) | | | | 101,741 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300067 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 10/31/2027 | | 5,616,000 | [USD SOFR]/4.0128 | | | (8,807) | 2,867 | | 70,729 | 2,317 | | | | 42,893 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200058 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 10/29/2025 | | 28,271,000 | [USD SOFR]/4.16052 | | | (35,125) | 1,622 | | (20,131) | 43 | | | | 81,271 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TI2200031 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/10/2022 | 07/14/2025 | | 3,500,000 | [USDFED12M]/0.100000 | | | (23,907) | (665) | | (1,809) | (21) | | | | 3,451 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400076 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 04/30/2027 | | 27,186,000 | [USD SOFR]/4.158480 | | | (26,955) | 460 | | 301,017 | 618 | | | | 184,050 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300062 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 05/31/2028 | | 32,100,000 | [USD SOFR]/3.9013 | | | (105,645) | (7,661) | | 438,863 | (14,043) | | | | 274,106 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400017 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/06/2024 | 11/08/2029 | | 20,000,000 | 3.875150/[USD FEDL01] | | | 45,738 | (6,585) | | (413,253) | (7,661) | | | | 208,700 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300070 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 01/31/2028 | | 3,687,000 | [USD SOFR]/3.9755 | | | (11,388) | (302) | | 49,850 | (3,605) | | | | 29,630 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300095 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/15/2023 | 09/19/2028 | | 25,000,000 | [USD SOFR]/4.24571 | | | (9,928) | 15,381 | | 639,926 | 13,450 | | | | 224,285 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400015 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/21/2024 | 10/23/2029 | | 15,000,000 | 3.605400/[USD FEDL01] | | | 54,647 | (6,620) | | (146,324) | (6,460) | | | | 155,774 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300068 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 11/30/2027 | | 5,992,000 | [USD SOFR]/3.99914 | | | (9,808) | 2,589 | | 77,383 | 1,975 | | | | 46,575 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300065 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 05/31/2027 | | 10,408,000 | [USD SOFR]/4.1051 | | | (23,589) | (2,602) | | 113,828 | (4,553) | | | | 72,046 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400001 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/10/2024 | 04/12/2027 | | 50,000,000 | [USD SOFR]/4.588110 | | | 4,190 | 2,476 | | 895,685 | (31,999) | | | | 333,854 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300088 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/11/2023 | 08/15/2026 | | 25,000,000 | [USD SOFR]/4.40733 | | | (5,959) | (3,201) | | 166,219 | 1 | | | | 132,583 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TI2400005 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/01/2024 | 02/05/2029 | | 110,000,000 | [USDFED12M]/3.523400 | | | (579,565) | 14,132 | | 626,652 | (92,953) | | | | 1,043,149 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Variable Rate Interest Rate Swap-CLR TI2400008 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/07/2024 | 03/11/2029 | | 11,000,000 | 3.810600/ [USDFED12M] | | | 21,742 | (809) | | (173,723) | (12,299) | | | | 105,755 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200072 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 04/29/2026 | | 5,916,064 | [USD SOFR]/4.075 | | | (13,291) | (709) | | 4,342 | (987) | | | | 26,958 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400033 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/25/2024 | 09/30/2031 | | 15,750,000 | [USD SOFR]/4.306100 | | | (4,553) | 1,421 | | 769,892 | 1,449 | | | | 196,875 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300104 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/02/2023 | 10/04/2026 | | 25,000,000 | [USD SOFR]/4.715100 | | | 49,072 | 13,697 | | 298,865 | 12,324 | | | | 140,374 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300015 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/13/2023 | 09/15/2028 | | 15,000,000 | 4.18125/ [USD FEDL01] | | | 19,421 | 803 | | (373,743) | 72 | | | | 134,339 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200056 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 08/29/2025 | | 72,460,000 | [USD SOFR]/4.17745 | | | (97,638) | (5,322) | | (36,829) | 23 | | | | 146,671 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400002 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/10/2024 | 04/12/2029 | | 50,000,000 | [USD SOFR]/4.316500 | | | (64,089) | 2,099 | | 1,621,090 | (31,999) | | | | 486,270 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TI2500001 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/08/2025 | 04/10/2029 | | 10,000,000 | [USD SOFR]/3.389400 | | | (21,425) | 203 | | 12,881 | 203 | | | | 97,183 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300066 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 03/31/2027 | | 6,367,000 | [USD SOFR]/4.1425 | | | (13,635) | (1,245) | | 63,101 | (4,260) | | | | 42,114 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400007 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/06/2024 | 03/08/2028 | | 11,000,000 | 3.958900/ [USDFED12M] | | | 13,723 | (872) | | (163,201) | (12,108) | | | | 90,188 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400026 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/25/2024 | 04/29/2027 | | 32,500,000 | [USD SOFR]/4.704200 | | | 22,622 | 1,026 | | 670,933 | (18,546) | | | | 219,859 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300009 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/22/2023 | 06/26/2028 | | 10,000,000 | 3.7839/ [USD FEDL01] | | | 38,522 | 2,661 | | (120,245) | 3,152 | | | | 86,442 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200040 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/26/2022 | 07/30/2027 | | 8,450,000 | 2.99644/ [USDFED] | | | 56,656 | (6,817) | | 74,635 | (5,925) | | | | 60,983 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300011 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/24/2023 | 07/26/2028 | | 6,700,000 | 3.9095/ [USD FEDL01] | | | 18,987 | 1,145 | | (107,207) | 36 | | | | 58,718 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400001 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 01/05/2024 | 01/09/2029 | | 10,000,000 | 3.583900/ [USDFED12M] | | | 53,169 | 232 | | (75,649) | 12,956 | | | | 93,875 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300085 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/03/2023 | 06/30/2030 | | 1,891,000 | [USD SOFR]/3.94477 | | | (5,772) | 15,647 | | 44,728 | 15,254 | | | | 21,142 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400078 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 06/30/2027 | | 12,307,000 | [USD SOFR]/4.153980 | | | (14,153) | 13,951 | | 157,664 | 14,024 | | | | 87,024 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300003 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/08/2023 | 02/10/2028 | | 4,000,000 | 3.59425/ [USD FEDL01] | | | 19,948 | 3,199 | | (20,978) | 3,614 | | | | 32,318 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400083 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 11/30/2027 | | 5,082,000 | [USD SOFR]/4.149340 | | | (4,674) | 1,249 | | 83,493 | 1,280 | | | | 39,501 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400003 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/10/2024 | 04/12/2027 | | 50,000,000 | [USD SOFR]/4.621500 | | | 12,584 | 2,523 | | 924,324 | (31,999) | | | | 333,854 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200026 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/07/2022 | 05/09/2027 | | 9,000,000 | 2.784870/ [USDFED12M] | | | 80,461 | 3,612 | | 113,446 | 4,573 | | | | 61,344 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400060 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 09/30/2029 | | 76,500,000 | [USD SOFR]/4.005200 | | | (123,247) | 26,722 | | 1,807,489 | 27,006 | | | | 788,544 | | .0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400088 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 12/27/2031 | | 25,000,000 | [USD SOFR]/4.122540 | | | (26,457) | 6,128 | | 891,579 | 6,298 | | | | 318,484 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300080 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/14/2023 | 06/30/2026 | | 25,500,000 | [USD SOFR]/4.2274 | | | (41,600) | 135,293 | | 89,709 | 132,234 | | | | 127,500 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400084 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 02/29/2028 | | 4,396,000 | [USD SOFR]/4.141920 | | | (4,347) | 450 | | 80,280 | 478 | | | | 35,893 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400004 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/10/2024 | 04/12/2029 | | 50,000,000 | [USD SOFR]/4.331300 | | | (60,369) | 2,119 | | 1,647,228 | (31,999) | | | | 486,270 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TI2200032 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/10/2022 | 02/14/2026 | | 3,000,000 | [USDFED12M]/0.080000 | | | (22,596) | (2,268) | | (18,527) | (2,693) | | | | 11,832 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300083 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/20/2023 | 06/30/2028 | | 13,540,000 | [USD SOFR]/3.9082 | | | (43,819) | 200,197 | | 194,539 | 110,986 | | | | 117,260 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TI2200042 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/06/2022 | 03/08/2026 | | 11,000,000 | [USDFED]/3.3706 | | | (68,039) | (8,595) | | (49,741) | (9,671) | | | | 45,650 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300113 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/17/2023 | 07/31/2027 | | 6,354,000 | [USD SOFR]/4.716910 | | | 8,037 | (169) | | 157,442 | (21) | | | | 45,856 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400081 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 09/30/2027 | | 27,500,000 | [USD SOFR]/4.150000 | | | (25,201) | 6,762 | | 414,386 | 6,928 | | | | 206,250 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TI2300008 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/15/2023 | 04/17/2026 | | 10,000,000 | [USD FEDL01]/3.63009 | | | (47,210) | (5,363) | | (25,989) | (6,028) | | | | 44,644 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300047 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/13/2023 | 09/30/2025 | | 47,289,000 | [USD SOFR]/4.4481 | | | 29,340 | 27,047 | | 343 | 23,887 | | | | 118,223 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200027 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/07/2022 | 07/09/2026 | | 8,000,000 | 2.809260/[USDFED12M] | | | 67,385 | 1,497 | | 80,638 | 49 | | | | 40,497 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300063 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 09/30/2027 | | 20,809,000 | [USD SOFR]/4.022 | | | (31,669) | 12,394 | | 254,003 | 10,511 | | | | 156,068 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400045 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/12/2024 | 05/07/2027 | | 37,500,000 | [USD SOFR]/4.012000 | | | (48,898) | 567 | | 362,876 | 14,527 | | | | 255,219 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300101 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/18/2023 | 09/20/2030 | | 1,342,000 | [USD SOFR]/4.1092 | | | (2,171) | (2) | | 42,715 | 1 | | | | 15,334 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200078 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/28/2022 | 05/30/2027 | | 4,765,201 | [USD SOFR]/3.787 | | | (20,547) | (2,615) | | 23,633 | (3,512) | | | | 32,986 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200069 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 01/29/2026 | | 2,319,293 | [USD SOFR]/4.116 | | | (4,960) | (162) | | (734) | (376) | | | | 8,836 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200023 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/07/2022 | 07/09/2025 | | 24,000,000 | 2.840200/[USDFED12M] | | | 198,422 | 4,533 | | 9,557 | 146 | | | | 18,974 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300020 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/03/2023 | 11/07/2027 | | 15,000,000 | 4.252550/[USD FEDL01] | | | 11,693 | (405) | | (285,520) | 61 | | | | 115,041 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400004 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 01/26/2024 | 01/30/2029 | | 25,000,000 | 3.749800/[USDFED12M] | | | 105,913 | (3,691) | | (331,655) | 24,309 | | | | 236,621 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300049 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/13/2023 | 04/30/2026 | | 29,183,000 | [USD SOFR]/4.2178 | | | (50,956) | (8,966) | | 55,761 | (16,470) | | | | 133,202 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200024 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/07/2022 | 10/09/2025 | | 16,000,000 | 2.831000/[USDFED12M] | | | 128,210 | (2,498) | | 67,543 | 65 | | | | 41,952 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400049 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/12/2024 | 02/07/2028 | | 20,000,000 | [USD SOFR]/3.982500 | | | (36,371) | 270 | | 305,142 | 353 | | | | 161,331 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200076 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 11/29/2026 | | 1,967,348 | [USD SOFR]/4.02 | | | (3,014) | 874 | | 9,023 | 649 | | | | 11,697 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300014 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/29/2023 | 08/31/2028 | | 15,000,000 | 4.073/[USD FEDL01] | | | 28,433 | 1,273 | | (320,676) | 76 | | | | 133,463 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400024 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/18/2024 | 04/22/2028 | | 70,000,000 | [USD SOFR]/4.525620 | | | (14,507) | 2,609 | | 2,081,319 | (41,770) | | | | 586,823 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400003 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 01/19/2024 | 01/23/2029 | | 12,000,000 | 3.777400/[USDFED12M] | | | 49,296 | (1,969) | | (169,391) | 12,095 | | | | 113,270 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2400010 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 05/17/2024 | 05/21/2029 | | 30,000,000 | 4.177500/[USDFED] | | | 57,654 | (202) | | (898,197) | 13,743 | | | | 295,910 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200074 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 07/29/2026 | | 6,142,360 | [USD SOFR]/4.07 | | | (12,250) | (1,155) | | 14,982 | (21) | | | | 31,925 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300112 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/17/2023 | 09/30/2028 | | 21,672,000 | [USD SOFR]/4.628600 | | | 33,114 | (84,475) | | 812,904 | 10,947 | | | | 195,349 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400046 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/12/2024 | 05/07/2029 | | 37,500,000 | [USD SOFR]/3.884350 | | | (72,966) | 434 | | 724,377 | 14,527 | | | | 368,034 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300017 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/13/2023 | 10/17/2028 | | 11,300,000 | 4.352450/[USD FEDL01] | | | 3,838 | (158) | | (348,943) | 45 | | | | 102,594 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400079 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 07/30/2027 | | 21,506,000 | [USD SOFR]/4.153290 | | | (19,342) | 5,290 | | 292,355 | 5,418 | | | | 155,206 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300001 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 01/18/2023 | 01/20/2028 | | 2,000,000 | 3.30635/[USD FEDL01] | | | 13,000 | 1,798 | | 3,947 | 2,078 | | | | 15,986 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200018 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 05/02/2022 | 02/04/2026 | | 35,000,000 | 2.839800/[USDFED12M] | | | 307,884 | 26,913 | | 260,898 | 32,905 | | | | 134,925 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200068 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 11/29/2025 | | 5,969,740 | [USD SOFR]/4.125 | | | 123,810 | 157,165 | | (4,489) | 131,772 | | | | 19,203 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400025 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/18/2024 | 04/22/2026 | | 50,000,000 | [USD SOFR]/4.897000 | | | 82,999 | 2,379 | | 355,087 | (29,836) | | | | 225,154 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200071 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 03/29/2026 | | 3,545,465 | [USD SOFR]/4.0775 | | | (7,743) | (182) | | 871 | (259) | | | | 15,324 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200007 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/20/2022 | 04/22/2026 | | 12,000,000 | 2.680600/[USDFED12M] | | | 113,854 | 5,445 | | 120,802 | 6,971 | | | | 54,037 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400047 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/12/2024 | 05/07/2029 | | 37,500,000 | [USD SOFR]/3.886700 | | | (72,522) | 437 | | 727,585 | 14,527 | | | | 368,034 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400059 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 06/30/2029 | | 86,000,000 | [USD SOFR]/4.012000 | | | (166,596) | 218,693 | | 1,967,301 | 218,996 | | | | 860,000 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TI2200003 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/14/2022 | 02/16/2026 | | 20,000,000 | [USDFED12M]/1.757 | | | (288,874) | (17,562) | | (288,210) | (21,831) | | | | 79,232 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400034 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/26/2024 | 03/31/2027 | | 25,000,000 | [USD SOFR]/4.636800 | | | 52,850 | (18,413) | | 485,484 | (22,532) | | | | 165,359 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300076 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/06/2023 | 03/31/2030 | | 16,453,000 | [USD SOFR]/3.9265 | | | (53,004) | (2,599) | | 362,597 | (10,909) | | | | 179,292 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400010 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 03/31/2029 | | 117,072,000 | [USD SOFR]/4.407500 | | | (82,372) | 7,266 | | 4,132,885 | (69,693) | | | | 1,133,545 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400032 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/25/2024 | 09/30/2031 | | 19,250,000 | [USD SOFR]/4.304940 | | | (5,678) | 1,792 | | 939,712 | 1,827 | | | | 240,625 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200061 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 08/29/2026 | | 11,405,000 | [USD SOFR]/4.0417 | | | (23,152) | (752) | | 33,400 | 4 | | | | 61,521 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400044 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/12/2024 | 05/07/2027 | | 37,500,000 | [USD SOFR]/4.012480 | | | (52,245) | (2,870) | | 363,201 | 11,089 | | | | 255,219 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300018 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/31/2023 | 11/02/2028 | | 22,000,000 | 4.505650/ [USD FEDL01] | | | (10,660) | (626) | | (793,920) | 80 | | | | 200,999 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2300013 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/08/2023 | 08/10/2028 | | 8,000,000 | 3.8779/ [USD FEDL01] | | | 23,492 | 1,077 | | (122,213) | 43 | | | | 70,553 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300078 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/06/2023 | 05/31/2030 | | 4,062,000 | [USD SOFR]/3.9075 | | | (13,242) | (867) | | 88,183 | (1,777) | | | | 45,034 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200070 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/27/2022 | 02/28/2026 | | 2,520,731 | [USD SOFR]/4.114 | | | (5,828) | (344) | | 92 | (488) | | | | 10,291 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300064 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 04/30/2027 | | 11,826,000 | [USD SOFR]/4.11361 | | | (26,844) | (2,746) | | 121,595 | (6,674) | | | | 80,062 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400082 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 10/29/2027 | | 12,851,000 | [USD SOFR]/4.149970 | | | (11,779) | 3,160 | | 202,224 | 3,238 | | | | 98,093 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400085 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 03/31/2028 | | 7,250,000 | [USD SOFR]/4.138890 | | | (7,538) | 396 | | 136,865 | 442 | | | | 60,114 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400035 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/26/2024 | 03/31/2027 | | 25,000,000 | [USD SOFR]/4.637000 | | | 59,315 | (18,426) | | 485,569 | (22,532) | | | | 165,359 | | .0002 |
| LCH Variable Rate Interest Rate Swap-CLR TI2200043 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/06/2022 | 12/08/2025 | | 13,000,000 | 3.4025/ [USDFED] | | | 64,509 | (1,566) | | 47,577 | 40 | | | | 43,062 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300016 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/15/2023 | 05/17/2027 | | 377 | [USD SOFR]/3.9615 | | | (1) | (3) | | 3 | (4) | | | | 3 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400053 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 08/31/2029 | | 78,285 | [USD SOFR]/4.006300 | | | (126) | (1,789) | | 1,831 | (1,910) | | | | 799 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400028 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/25/2024 | 01/31/2029 | | 22,783 | [USD SOFR]/4.481750 | | | 1 | (817) | | 828 | (462) | | | | 216 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400023 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/16/2024 | 10/31/2026 | | 29,464 | [USD SOFR]/4.772700 | | | 75 | (368) | | 404 | (36) | | | | 170 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400069 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 11/30/2027 | | 62,820 | [USD SOFR]/4.151330 | | | (55) | (1,009) | | 1,035 | (855) | | | | 488 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400054 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 09/30/2029 | | 189,799 | [USD SOFR]/4.004200 | | | (307) | (4,378) | | 4,477 | (4,695) | | | | 1,956 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300044 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/13/2023 | 01/31/2026 | | 141,614 | [USD SOFR]/4.30791 | | | (201) | (195) | | 112 | (48) | | | | 541 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300037 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/07/2023 | 02/25/2028 | | 541,409 | [USD SOFR]/4.103 | | | (1,302) | (9,607) | | 9,308 | (9,070) | | | | 4,409 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400008 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 12/31/2028 | | 99,676 | [USD SOFR]/4.426500 | | | (14) | (3,156) | | 3,352 | (2,436) | | | | 932 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200088 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/16/2022 | 11/20/2025 | | 694,235 | [USD SOFR]/3.8131 | | | (1,786) | 1,721 | | (1,367) | (744) | | | | 2,165 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300053 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 03/31/2028 | | 705,563 | [USD SOFR]/3.9326 | | | (1,725) | (9,839) | | 9,521 | (12,116) | | | | 5,850 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300107 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/17/2023 | 05/31/2028 | | 55,078 | [USD SOFR]/4.630000 | | | 21 | (1,851) | | 1,862 | (891) | | | | 470 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400027 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/25/2024 | 12/31/2027 | | 39,992 | [USD SOFR]/4.583960 | | | 28 | (1,072) | | 1,097 | (647) | | | | 316 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300108 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/17/2023 | 09/30/2026 | | 49,686 | [USD SOFR]/4.836930 | | | 128 | (383) | | 657 | (23) | | | | 278 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300054 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 04/30/2028 | | 517,092 | [USD SOFR]/3.923 | | | (1,669) | (7,351) | | 7,096 | (9,504) | | | | 4,352 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400072 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 04/28/2028 | | 34,557 | [USD SOFR]/4.137900 | | | (36) | (666) | | 673 | (573) | | | | 291 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300052 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 01/31/2028 | | 886,862 | [USD SOFR]/3.96153 | | | (2,802) | (11,760) | | 11,686 | (14,934) | | | | 7,127 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300041 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/09/2023 | 02/25/2026 | | 350,086 | [USD SOFR]/4.66369 | | | 145 | (1,513) | | 1,233 | 410 | | | | 1,414 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400007 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 01/31/2029 | | 314,996 | [USD SOFR]/4.417480 | | | (106) | (10,532) | | 10,765 | (6,478) | | | | 2,981 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300105 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/17/2023 | 01/31/2028 | | 212,056 | [USD SOFR]/4.654300 | | | 69 | (6,440) | | 6,406 | (2,979) | | | | 1,704 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400064 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 06/30/2027 | | 129,301 | [USD SOFR]/4.153610 | | | (144) | (1,503) | | 1,656 | (1,221) | | | | 914 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400018 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/16/2024 | 02/28/2027 | | 378,483 | [USD SOFR]/4.725500 | | | 406 | (6,762) | | 6,913 | (2,100) | | | | 2,443 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300091 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/16/2023 | 07/31/2028 | | 138,850 | [USD SOFR]/4.1775 | | | (201) | (3,320) | | 3,136 | (2,561) | | | | 1,219 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400063 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 05/31/2027 | | 222,422 | [USD SOFR]/4.154870 | | | (229) | (2,626) | | 2,636 | (2,157) | | | | 1,540 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300055 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/29/2023 | 05/31/2028 | | 350,769 | [USD SOFR]/3.913 | | | (1,134) | (4,937) | | 4,909 | (6,624) | | | | 2,995 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400019 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/16/2024 | 01/31/2027 | | 423,201 | [USD SOFR]/4.740500 | | | 547 | (7,187) | | 7,304 | (1,988) | | | | 2,663 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300012 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/14/2023 | 02/16/2028 | | 972,892 | [USD SOFR]/3.766 | | | (4,161) | (8,963) | | 8,351 | (17,718) | | | | 7,885 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400055 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 10/31/2029 | | 314,784 | [USD SOFR]/4.001130 | | | (514) | (7,292) | | 7,485 | (7,877) | | | | 3,276 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400009 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 11/30/2028 | | 228,669 | [USD SOFR]/4.432860 | | | 124 | (7,396) | | 7,568 | (4,195) | | | | 2,113 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300001 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 01/17/2023 | 12/19/2025 | | 870,603 | [USD FEDL01]/3.7564 | | | (2,723) | 2,076 | | (2,023) | (1,477) | | | | 2,983 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400042 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/06/2024 | 04/30/2031 | | 63,729 | [USD SOFR]/3.918090 | | | (145) | (1,480) | | 1,503 | (1,936) | | | | 770 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400057 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 05/31/2029 | | 281,498 | [USD SOFR]/4.007500 | | | (523) | (6,164) | | 6,264 | (6,548) | | | | 2,786 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400068 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 10/29/2027 | | 329,445 | [USD SOFR]/4.148280 | | | (292) | (5,052) | | 5,172 | (4,276) | | | | 2,515 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300045 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/13/2023 | 03/31/2026 | | 497,672 | [USD SOFR]/4.2495 | | | (800) | (912) | | 754 | (533) | | | | 2,155 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400006 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 02/28/2029 | | 681,045 | [USD SOFR]/4.421500 | | | (314) | (23,281) | | 23,853 | (14,237) | | | | 6,521 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400017 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/16/2024 | 03/31/2027 | | 303,808 | [USD SOFR]/4.712300 | | | 254 | (5,764) | | 5,926 | (2,004) | | | | 2,010 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300030 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/01/2023 | 11/03/2025 | | 99,994 | [USD SOFR]/4.66227 | | | 130 | (80) | | 98 | 258 | | | | 292 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400066 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 08/31/2027 | | 480,757 | [USD SOFR]/4.150820 | | | (420) | (6,719) | | 6,904 | (5,614) | | | | 3,538 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300039 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/09/2023 | 02/25/2028 | | 1,721,060 | [USD SOFR]/4.12714 | | | (3,928) | (30,765) | | 30,635 | (28,292) | | | | 14,016 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200083 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/01/2022 | 10/05/2025 | | 1,394,235 | [USD SOFR]/3.90867 | | | (3,589) | 1,970 | | (1,900) | (1,568) | | | | 3,581 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300007 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/10/2023 | 08/14/2026 | | 228,558 | [USD SOFR]/3.944 | | | (588) | (316) | | 344 | (961) | | | | 1,211 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400058 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 07/31/2029 | | 521,921 | [USD SOFR]/4.005100 | | | (841) | (11,646) | | 12,004 | (12,444) | | | | 5,273 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300038 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 03/07/2023 | 02/25/2026 | | 378,135 | [USD SOFR]/4.6275 | | | 88 | (1,505) | | 1,244 | 375 | | | | 1,528 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400062 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 04/30/2027 | | 482,132 | [USD SOFR]/4.156470 | | | (465) | (5,267) | | 5,321 | (4,291) | | | | 3,264 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400041 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/06/2024 | 05/31/2031 | | 45,034 | [USD SOFR]/3.915840 | | | (107) | (1,057) | | 1,062 | (1,397) | | | | 548 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300009 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/10/2023 | 06/14/2026 | | 215,035 | [USD SOFR]/3.993 | | | (537) | (769) | | 199 | (640) | | | | 1,051 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400065 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 07/31/2027 | | 394,912 | [USD SOFR]/4.152390 | | | (342) | (5,208) | | 5,362 | (4,319) | | | | 2,850 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300097 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/18/2023 | 08/31/2026 | | 279,314 | [USD SOFR]/4.6108 | | | 233 | (1,339) | | 2,621 | (405) | | | | 1,508 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400020 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/16/2024 | 12/31/2026 | | 135,875 | [USD SOFR]/4.748900 | | | 214 | (2,131) | | 2,187 | (826) | | | | 832 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300002 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 01/17/2023 | 12/20/2027 | | 2,128,474 | [USD SOFR]/3.36462 | | | (10,845) | 17,612 | | (3,476) | (37,289) | | | | 16,733 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400073 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 11/30/2028 | | 55,069 | [USD SOFR]/4.130700 | | | (54) | (1,232) | | 1,292 | (1,095) | | | | 509 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300010 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/10/2023 | 05/14/2026 | | 177,161 | [USD SOFR]/4.0145 | | | (487) | (122) | | 89 | (480) | | | | 827 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300096 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/18/2023 | 08/31/2028 | | 402,331 | [USD SOFR]/4.25661 | | | (381) | (10,199) | | 10,272 | (7,290) | | | | 3,580 | | .0002 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400067 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/24/2024 | 09/30/2027 | | 599,257 | [USD SOFR]/4.148800 | | | (530) | (8,762) | | 9,014 | (7,379) | | | | 4,494 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400014 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 10/31/2028 | | 404,147 | [USD SOFR]/4.4280 | | | 210 | (12,618) | | 13,005 | (7,342) | | | | 3,689 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400039 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/06/2024 | 07/31/2031 | | 147,083 | [USD SOFR]/3.918980 | | | (300) | (3,376) | | 3,518 | (4,520) | | | | 1,814 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400056 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 06/30/2029 | | 367,645 | [USD SOFR]/4.005800 | | | (724) | (7,297) | | 8,325 | (7,833) | | | | 3,676 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300046 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/13/2023 | 04/30/2026 | | 584,377 | [USD SOFR]/4.22549 | | | (998) | (1,355) | | 1,153 | (909) | | | | 2,667 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200089 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 12/16/2022 | 11/20/2027 | | 1,705,915 | [USD SOFR]/3.4085 | | | (7,858) | 2,925 | | (1,237) | (28,136) | | | | 13,183 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400012 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 02/28/2031 | | 103,029 | [USD SOFR]/4.290 | | | (116) | (4,337) | | 4,369 | (3,061) | | | | 1,226 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300050 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 06/16/2023 | 05/31/2026 | | 518,351 | [USD SOFR]/4.22172 | | | (871) | (1,515) | | 1,363 | (1,015) | | | | 2,481 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300013 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 02/14/2023 | 02/16/2026 | | 1,331,208 | [USD SOFR]/4.2075 | | | (2,722) | (2,201) | | 639 | (1,450) | | | | 5,274 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400052 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 11/15/2024 | 04/30/2029 | | 1,145,859 | [USD SOFR]/4.011770 | | | (2,027) | (24,706) | | 25,130 | (26,062) | | | | 11,217 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300081 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/20/2023 | 06/30/2028 | | 509,635 | [USD SOFR]/3.9085 | | | (1,649) | (5,049) | | 7,327 | (5,411) | | | | 4,414 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300072 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/06/2023 | 02/28/2030 | | 297,760 | [USD SOFR]/3.9364 | | | (967) | (6,744) | | 6,614 | (8,144) | | | | 3,216 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300106 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/17/2023 | 09/30/2028 | | 681,488 | [USD SOFR]/4.616880 | | | 1,001 | (19,244) | | 25,318 | (11,453) | | | | 6,143 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400022 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/16/2024 | 11/30/2026 | | 220,863 | [USD SOFR]/4.754600 | | | 477 | (3,148) | | 3,274 | (510) | | | | 1,314 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2400005 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 04/15/2024 | 03/31/2029 | | 1,758,437 | [USD SOFR]/4.415070 | | | (1,170) | (56,453) | | 62,542 | (37,845) | | | | 17,026 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300073 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/06/2023 | 04/30/2030 | | 267,286 | [USD SOFR]/3.9165 | | | (872) | (5,897) | | 5,844 | (7,546) | | | | 2,938 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300090 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 08/16/2023 | 07/31/2026 | | 599,070 | [USD SOFR]/4.526 | | | 185 | (5,592) | | 4,430 | (765) | | | | 3,118 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300098 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/18/2023 | 08/31/2030 | | 80,292 | [USD SOFR]/4.1122 | | | (134) | (2,450) | | 2,554 | (2,266) | | | | 913 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300109 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/17/2023 | 10/30/2027 | | 240,247 | [USD SOFR]/4.683800 | | | 434 | (6,206) | | 6,608 | (2,534) | | | | 1,835 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300079 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 07/14/2023 | 06/30/2026 | | 6,195,079 | [USD SOFR]/4.22647 | | | (10,136) | (8,811) | | 21,738 | 18,520 | | | | 30,975 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2300103 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/29/2023 | 09/30/2025 | | 7,528,053 | [USD SOFR]/4.9786 | | | 24,750 | (12,342) | | 9,811 | 27,073 | | | | 18,820 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200048 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/26/2022 | 09/28/2025 | | 39,449,000 | [USD SOFR]/4.214 | | | (21,956) | 32,087 | | (22,176) | 20,920 | | | | 97,521 | | .0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200081 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 10/18/2022 | 09/20/2025 | | 42,500,000 | [USD SOFR]/4.28172 | | | (31,879) | 5,129 | | (17,082) | 8,194 | | | | 100,173 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200047 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/26/2022 | 08/28/2025 | | 73,079,000 | [USD SOFR]/4.22275 | | | (82,073) | 21,087 | | (31,464) | 3,967 | | | | 146,665 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200026 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 09/21/2022 | 07/23/2025 | | 47,648,000 | [USD SOFR]/3.9351 | | | (128,151) | 59,253 | | (17,009) | (33,067) | | | | 60,218 | | .0002 |
| LCH Fixed Rate Interest Rate Swap-CLR TJ2200043 | Fixed Annuity Hedge | N/A | Interest Rate | LCH- | 01/31/2024 | 12/28/2024 | | | [USD SOFR]/4.247800 | | | (3,323) | | | | | | | | | | |
| 1119999999 - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | (1,446,012) | 486,617 | XXX | 39,396,328 | (104,946) | | | | 26,593,688 | XXX | XXX |
| Swaps - Hedging Other - Credit Default | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | | | | | | | | | | | | | |
| CIBC WORLD MARKETS INC Variable Rate Currency Swap TD2500003 | | N/A | Currency | CIBC-549300TDJKVQJ41VN031 | 04/23/2025 | 10/22/2027 | | 114,427,060 | 7.531500 /(5.083000) | | | 502,079 | (3,577,725) | | (3,577,725) | (169,708) | (3,408,017) | | | 869,779 | | .0004 |
| CIBC WORLD MARKETS INC Variable Rate Currency Swap TD2500004 | | N/A | Currency | CIBC-549300TDJKVQJ41VN031 | 05/12/2025 | 10/22/2027 | | 30,904,705 | 7.548000 /(5.083000) | | | 97,470 | (1,783,514) | | (1,783,514) | (88,032) | (1,695,482) | | | 234,912 | | .0004 |
| 1139999999 - Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | | | 599,549 | (5,361,239) | XXX | (5,361,239) | (257,740) | (5,103,499) | | | 1,104,691 | XXX | XXX |
| Swaps - Hedging Other - Total Return | | | | | | | | | | | | | | | | | | | | | | |
| BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2500146 | | N/A | Equity/Index | BNP- | 06/11/2025 | 08/15/2025 | | 19,217,360 | BNPIHDPL-EUROPEAN - 1 | | | 9,609 | (165,211) | | (165,211) | (165,211) | | | | 33,972 | | .0001 |
| BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2500145 | | N/A | Equity/Index | BNP- | 06/11/2025 | 07/15/2025 | | 9,608,680 | BNPIHDPL-EUROPEAN - 1 | | | 4,804 | (83,677) | | (83,677) | (83,677) | | | | 9,807 | | .0001 |
| BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2500147 | | N/A | Equity/Index | BNP- | 06/11/2025 | 09/15/2025 | | 19,217,360 | BNPIHDPL-EUROPEAN - 1 | | | 9,609 | (165,261) | | (165,261) | (165,261) | | | | 43,857 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500113 | | N/A | Equity/Index | BAR- | 04/10/2025 | 12/03/2026 | | 2,619,728 | BXIIMWM7-EUROPEAN - 1 | | | 29,582 | (104,202) | | (104,202) | (104,202) | | | | 15,636 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500112 | | N/A | Equity/Index | BAR- | 04/10/2025 | 08/17/2026 | | 2,626,530 | BXIIMWM7-EUROPEAN - 1 | | | 30,405 | (97,398) | | (97,398) | (97,398) | | | | 13,964 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500091 | | N/A | Equity/Index | BAR- | 04/03/2025 | 10/16/2025 | | 7,950,581 | BXIIMWM7-EUROPEAN - 1 | | | 103,159 | (1,310,593) | | (1,310,593) | (1,310,593) | | | | 21,571 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500050 | | N/A | Equity/Index | BAR- | 03/04/2025 | 02/03/2026 | | 8,102,512 | BXIIMWM7-EUROPEAN - 1 | | | 145,971 | (614,015) | | (614,015) | (614,015) | | | | 31,162 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500060 | | N/A | Equity/Index | BAR- | 03/10/2025 | 10/09/2026 | | 3,239,130 | BXIIMWM7-EUROPEAN - 1 | | | (54,182) | 29,604 | | 29,604 | 29,604 | | | | 18,287 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500101 | | N/A | Equity/Index | BAR- | 04/07/2025 | 02/03/2026 | | 9,216,932 | BXIIMWM7-EUROPEAN - 1 | | | 113,974 | (872,396) | | (872,396) | (872,396) | | | | 35,448 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500044 | | N/A | Equity/Index | BAR- | 02/25/2025 | 10/16/2025 | | 6,079,856 | BXIIMWM7-EUROPEAN - 1 | | | 118,735 | (1,002,262) | | (1,002,262) | (1,002,262) | | | | 16,495 | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500111 | | N/A | Equity/Index | BAR- | 04/10/2025 | 03/20/2026 | | 4,737,544 | BXIIMWM7-EUROPEAN - 1 | | | 51,197 | (165,520) | | (165,520) | (165,520) | | | | 20,131 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500034 | | N/A | Equity/Index | BAR- | 02/12/2025 | 07/16/2025 | | 6,547,538 | BXIIMWM7-EUROPEAN - 1 | | | 140,754 | (1,079,359) | | (1,079,359) | (1,079,359) | | | | 6,902 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500061 | | N/A | Equity/Index | BAR- | 03/10/2025 | 11/10/2026 | | 3,239,130 | BXIIMWM7-EUROPEAN - 1 | | | (54,182) | 29,604 | | 29,604 | 29,604 | | | | 18,895 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500042 | | N/A | Equity/Index | BAR- | 02/24/2025 | 02/24/2026 | | 7,024,458 | BXIIMWM7-EUROPEAN - 1 | | | (138,245) | 449,993 | | 449,993 | 449,993 | | | | 28,316 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500142 | | N/A | Equity/Index | BAR- | 06/04/2025 | 05/01/2026 | | 5,269,475 | BXIIMWM7-EUROPEAN - 1 | | | (19,431) | 176,356 | | 176,356 | 176,356 | | | | 24,092 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400199 | | N/A | Equity/Index | BAR- | 11/12/2024 | 11/12/2025 | | 8,228,754 | BXIIMWM7-EUROPEAN - 1 | | | 236,659 | (269,980) | | (269,980) | (269,980) | | | | 24,914 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500069 | | N/A | Equity/Index | BAR- | 03/12/2025 | 02/03/2026 | | 3,038,442 | BXIIMWM7-EUROPEAN - 1 | | | 51,120 | (230,256) | | (230,256) | (230,256) | | | | 11,686 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500074 | | N/A | Equity/Index | BAR- | 03/17/2025 | 08/17/2026 | | 2,747,094 | BXIIMWM7-EUROPEAN - 1 | | | (43,909) | 85,799 | | 85,799 | 85,799 | | | | 14,605 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500023 | | N/A | Equity/Index | BAR- | 01/22/2025 | 11/12/2025 | | 13,377,001 | BXIIMWM7-EUROPEAN - 1 | | | (322,832) | 438,801 | | 438,801 | 438,801 | | | | 40,501 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500048 | | N/A | Equity/Index | BAR- | 03/03/2025 | 12/03/2026 | | 5,564,648 | BXIIMWM7-EUROPEAN - 1 | | | (100,906) | 210,093 | | 210,093 | 210,093 | | | | 33,214 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500014 | | N/A | Equity/Index | BAR- | 01/15/2025 | 01/15/2026 | | 9,096,574 | BXIIMWM7-EUROPEAN - 1 | | | (229,135) | 1,319,606 | | 1,319,606 | 1,319,606 | | | | 33,474 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500049 | | N/A | Equity/Index | BAR- | 03/03/2025 | 03/03/2027 | | 5,564,648 | BXIIMWM7-EUROPEAN - 1 | | | (101,277) | 210,097 | | 210,097 | 210,097 | | | | 36,009 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500031 | | N/A | Equity/Index | BAR- | 02/03/2025 | 02/03/2026 | | 4,861,507 | BXIIMWM7-EUROPEAN - 1 | | | (110,397) | 368,421 | | 368,421 | 368,421 | | | | 18,697 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500075 | | N/A | Equity/Index | BAR- | 03/17/2025 | 09/17/2026 | | 2,852,751 | BXIIMWM7-EUROPEAN - 1 | | | (45,682) | 89,100 | | 89,100 | 89,100 | | | | 15,715 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500092 | | N/A | Equity/Index | BAR- | 04/04/2025 | 07/01/2025 | | 7,399,123 | BXIIMWM7-EUROPEAN - 1 | | | 87,877 | (1,426,185) | | (1,426,185) | (1,426,185) | | | | 1,950 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500022 | | N/A | Equity/Index | BAR- | 01/21/2025 | 01/21/2026 | | 5,762,261 | BXIIMWM7-EUROPEAN - 1 | | | (139,932) | 992,981 | | 992,981 | 992,981 | | | | 21,528 | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500065 | | N/A | Equity/Index | BAR- | 03/11/2025 | 02/24/2026 | | 7,024,458 | BXIIMWM7-EUROPEAN - 1 | | | 120,948 | (449,981) | | (449,981) | (449,981) | | | | 28,316 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500035 | | N/A | Equity/Index | BAR- | 02/14/2025 | 02/03/2026 | | 15,658,104 | BXIIMWM7-EUROPEAN - 1 | | | (322,383) | 1,186,624 | | 1,186,624 | 1,186,624 | | | | 60,221 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500066 | | N/A | Equity/Index | BAR- | 03/11/2025 | 01/15/2026 | | 7,688,318 | BXIIMWM7-EUROPEAN - 1 | | | 127,729 | (1,115,297) | | (1,115,297) | (1,115,297) | | | | 28,292 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500083 | | N/A | Equity/Index | BAR- | 03/20/2025 | 03/20/2026 | | 6,000,889 | BXIIMWM7-EUROPEAN - 1 | | | (91,472) | 209,678 | | 209,678 | 209,678 | | | | 25,499 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500110 | | N/A | Equity/Index | BAR- | 04/10/2025 | 11/12/2025 | | 4,747,358 | BXIIMWM7-EUROPEAN - 1 | | | 52,270 | (155,694) | | (155,694) | (155,694) | | | | 14,373 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500154 | | N/A | Equity/Index | BAR- | 06/26/2025 | 06/26/2026 | | 5,404,220 | BXIIMWM7-EUROPEAN - 1 | | | (796) | 43,651 | | 43,651 | 43,651 | | | | 26,871 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500001 | | N/A | Equity/Index | BAR- | 01/02/2025 | 07/01/2025 | | 6,712,233 | BXIIMWM7-EUROPEAN - 1 | | | (180,212) | 478,919 | | 478,919 | 478,919 | | | | 1,769 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500018 | | N/A | Equity/Index | BAR- | 01/16/2025 | 07/16/2025 | | 14,535,533 | BXIIMWM7-EUROPEAN - 1 | | | (363,946) | 2,396,170 | | 2,396,170 | 2,396,170 | | | | 15,322 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500100 | | N/A | Equity/Index | BAR- | 04/07/2025 | 01/21/2026 | | 5,762,261 | BXIIMWM7-EUROPEAN - 1 | | | 71,194 | (992,953) | | (992,953) | (992,953) | | | | 21,528 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500019 | | N/A | Equity/Index | BAR- | 01/16/2025 | 10/16/2025 | | 14,535,533 | BXIIMWM7-EUROPEAN - 1 | | | (363,946) | 2,396,170 | | 2,396,170 | 2,396,170 | | | | 39,437 | | .0001 |
| BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500068 | | N/A | Equity/Index | BAR- | 03/12/2025 | 07/16/2025 | | 7,052,633 | BXIIMWM7-EUROPEAN - 1 | | | 119,037 | (1,162,601) | | (1,162,601) | (1,162,601) | | | | 7,434 | | .0001 |
| MSUSMSDA Variable Rate Total Return Swap TB2500120 | | N/A | Equity/Index | MS- | 05/06/2025 | 08/06/2026 | | 20,236,482 | MSUSMSDA/USD[0.585] | | | (18,086) | (10,505) | | (10,505) | (10,505) | | | | 106,121 | | .0001 |
| MSUSMSDA Variable Rate Total Return Swap TB2400114 | | N/A | Equity/Index | MS- | 07/12/2024 | 07/14/2025 | | 8,317,576 | MSUSMSDA/USD[0.585] | | | (24,350) | 88,579 | | 88,579 | 88,579 | | | | 8,201 | | .0001 |
| MSUSMSDA Variable Rate Total Return Swap TB2400140 | | N/A | Equity/Index | MS- | 08/16/2024 | 08/18/2025 | | 12,038,100 | MSUSMSDA/USD[0.585] | | | (35,736) | 153,568 | | 153,568 | 153,568 | | | | 21,978 | | .0001 |
| MSUSMSDA Variable Rate Total Return Swap TB2500143 | | N/A | Equity/Index | MS- | 06/04/2025 | 12/15/2026 | | 17,015,040 | MSUSMSDA/USD[0.585] | | | (8,017) | 53,295 | | 53,295 | 53,295 | | | | 102,738 | | .0001 |
| MSUSMSDA Variable Rate Total Return Swap TB2500020 | | N/A | Equity/Index | MS- | 01/17/2025 | 01/15/2027 | | 13,326,720 | MSUSMSDA/USD[0.585] | | | (35,664) | 84,115 | | 84,115 | 84,115 | | | | 82,735 | | .0001 |
| MSUSMSDA Variable Rate Total Return Swap TB2500116 | | N/A | Equity/Index | MS- | 04/16/2025 | 11/12/2026 | | 13,259,620 | MSUSMSDA/USD[0.585] | | | (16,376) | 151,215 | | 151,215 | 151,215 | | | | 77,505 | | .0001 |
| MSUSMSDA Variable Rate Total Return Swap TB2500078 | | N/A | Equity/Index | MS- | 03/18/2025 | 09/18/2025 | | 27,821,911 | MSUSMSDA/USD[0.585] | | | (47,019) | 186,008 | | 186,008 | 186,008 | | | | 64,752 | | .0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MSUSMSDA Variable Rate Total Return Swap TB2500040 | | N/A | Equity/Index | MS- | 02/18/2025 | 02/18/2026 | | 11,779,281 | MSUSMSDA/USD[0.585] | | | (25,841) | 150,266 | | 150,266 | 150,266 | | | | 46,871 | | .0001 |
| MSUSMSDA Variable Rate Total Return Swap TB2500024 | | N/A | Equity/Index | MS- | 01/22/2025 | 08/18/2025 | | 9,483,615 | MSUSMSDA/USD[0.585] | | | (24,938) | 120,981 | | 120,981 | 120,981 | | | | 17,315 | | .0001 |
| MSUSMSDA Variable Rate Total Return Swap TB2500029 | | N/A | Equity/Index | MS- | 01/31/2025 | 07/23/2026 | | 12,353,677 | MSUSMSDA/USD[0.585] | | | (29,911) | 86,701 | | 86,701 | 86,701 | | | | 63,711 | | .0001 |
| MSUSMSDA Variable Rate Total Return Swap TB2500073 | | N/A | Equity/Index | MS- | 03/14/2025 | 07/23/2026 | | 16,362,205 | MSUSMSDA/USD[0.585] | | | (28,450) | 114,834 | | 114,834 | 114,834 | | | | 84,384 | | .0001 |
| SP500MUT Index Variable Rate Total Return Swap TB2500148 | | N/A | Equity/Index | BNP- | 06/13/2025 | 07/15/2025 | | 38,616,553 | SP500MUT FEDL01 | | | (75,302) | 2,386,028 | | 2,386,028 | 2,386,028 | | | | 39,413 | | .0001 |
| SP500MUT Index Variable Rate Total Return Swap TB2500152 | | N/A | Equity/Index | RBC- | 06/24/2025 | 07/15/2025 | | 7,719,677 | SP500MUT FEDL01 | | | (6,137) | 178,972 | | 178,972 | 178,972 | | | | 7,879 | | .0001 |
| SP5LVIT Index Variable Rate Total Return Swap TB2500149 | | N/A | Equity/Index | BNP- | 06/13/2025 | 07/15/2025 | | 12,852,621 | SP5LVIT FEDL01 | | | (25,170) | 92,024 | | 92,024 | 92,024 | | | | 13,118 | | .0001 |
| SP5LVIT Index Variable Rate Total Return Swap TB2500153 | | N/A | Equity/Index | RBC- | 06/24/2025 | 07/15/2025 | | 3,025,448 | SP5LVIT FEDL01 | | | (2,405) | 5,128 | | 5,128 | 5,128 | | | | 3,088 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500124 | | N/A | Equity/Index | RBC- | 05/12/2025 | 10/07/2026 | | 10,936,967 | DRLLT1T FEDL01 | | | (73,762) | 316,685 | | 316,685 | 316,685 | | | | 61,613 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500141 | | N/A | Equity/Index | JPM- | 05/28/2025 | 08/15/2028 | | 4,770,347 | DRLLT1T FEDL01 | | | (22,564) | 128,574 | | 128,574 | 128,574 | | | | 42,164 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500011 | | N/A | Equity/Index | CITI- | 01/13/2025 | 07/12/2027 | | 23,195,464 | DRLLT1T FEDL01 | | | (574,030) | 2,565,334 | | 2,565,334 | 2,565,334 | | | | 165,378 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500093 | | N/A | Equity/Index | SG- | 04/04/2025 | 07/11/2029 | | 12,394,259 | DRLLT1T FEDL01 | | | 144,858 | (1,768,326) | | (1,768,326) | (1,768,326) | | | | 124,415 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500056 | | N/A | Equity/Index | JPM- | 03/06/2025 | 07/12/2027 | | 17,407,279 | DRLLT1T FEDL01 | | | 286,271 | (203,406) | | (203,406) | (203,406) | | | | 124,110 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500012 | | N/A | Equity/Index | RBC- | 01/13/2025 | 07/13/2026 | | 23,195,464 | DRLLT1T FEDL01 | | | (565,215) | 2,568,639 | | 2,568,639 | 2,568,639 | | | | 118,053 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500150 | | N/A | Equity/Index | RBC- | 06/17/2025 | 07/12/2028 | | 11,073,888 | DRLLT1T FEDL01 | | | (20,634) | 272,511 | | 272,511 | 272,511 | | | | 96,434 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500025 | | N/A | Equity/Index | JPM- | 01/23/2025 | 07/18/2029 | | 9,260,175 | DRLLT1T FEDL01 | | | (216,765) | 827,044 | | 827,044 | 827,044 | | | | 93,179 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500067 | | N/A | Equity/Index | JPM- | 03/11/2025 | 07/13/2026 | | 19,562,580 | DRLLT1T FEDL01 | | | 291,172 | (294,150) | | (294,150) | (294,150) | | | | 99,563 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500051 | | N/A | Equity/Index | CITI- | 03/04/2025 | 02/18/2026 | | 11,598,070 | DRLLT1T FEDL01 | | | 191,775 | (223,304) | | (223,304) | (223,304) | | | | 46,150 | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500027 | | N/A | Equity/Index | JPM- | 01/28/2025 | 07/11/2029 | | 59,822,336 | DRLLT1T FEDL01 | | | (1,351,187) | 4,195,762 | | 4,195,762 | 4,195,762 | | | | 600,504 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500109 | | N/A | Equity/Index | JPM- | 04/10/2025 | 01/15/2026 | | 10,565,019 | DRLLT1T FEDL01 | | | 115,291 | (1,349,019) | | (1,349,019) | (1,349,019) | | | | 38,878 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500096 | | N/A | Equity/Index | SG- | 04/04/2025 | 07/12/2027 | | 9,938,574 | DRLLT1T FEDL01 | | | 114,514 | (1,417,985) | | (1,417,985) | (1,417,985) | | | | 70,860 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500157 | | N/A | Equity/Index | RBC- | 06/27/2025 | 03/16/2026 | | 13,008,343 | DRLLT1T FEDL01 | | | (1,821) | 98,920 | | 98,920 | 98,920 | | | | 54,848 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500005 | | N/A | Equity/Index | RBC- | 01/08/2025 | 01/15/2026 | | 12,609,400 | DRLLT1T FEDL01 | | | (328,570) | 2,179,067 | | 2,179,067 | 2,179,067 | | | | 46,401 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500055 | | N/A | Equity/Index | CITI- | 03/05/2025 | 07/11/2029 | | 16,874,910 | DRLLT1T FEDL01 | | | 283,707 | (334,256) | | (334,256) | (334,256) | | | | 169,392 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500140 | | N/A | Equity/Index | RBC- | 05/28/2025 | 07/15/2027 | | 4,770,347 | DRLLT1T FEDL01 | | | (22,389) | 128,325 | | 128,325 | 128,325 | | | | 34,081 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500070 | | N/A | Equity/Index | SG- | 03/12/2025 | 07/11/2029 | | 16,998,371 | DRLLT1T FEDL01 | | | 251,441 | (208,400) | | (208,400) | (208,400) | | | | 170,632 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500098 | | N/A | Equity/Index | JPM- | 04/07/2025 | 10/07/2025 | | 9,740,754 | DRLLT1T FEDL01 | | | 107,051 | (1,511,394) | | (1,511,394) | (1,511,394) | | | | 25,281 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500094 | | N/A | Equity/Index | SG- | 04/04/2025 | 07/12/2028 | | 14,015,938 | DRLLT1T FEDL01 | | | 163,149 | (1,999,704) | | (1,999,704) | (1,999,704) | | | | 122,054 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500039 | | N/A | Equity/Index | CITI- | 02/18/2025 | 02/18/2026 | | 70,209,250 | DRLLT1T FEDL01 | | | (1,336,227) | 718,990 | | 718,990 | 718,990 | | | | 279,370 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500129 | | N/A | Equity/Index | RBC- | 05/15/2025 | 10/07/2025 | | 17,561,203 | DRLLT1T FEDL01 | | | (108,831) | 325,458 | | 325,458 | 325,458 | | | | 45,578 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500155 | | N/A | Equity/Index | RBC- | 06/27/2025 | 09/15/2025 | | 13,008,343 | DRLLT1T FEDL01 | | | (1,778) | 98,877 | | 98,877 | 98,877 | | | | 29,687 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500046 | | N/A | Equity/Index | RBC- | 03/03/2025 | 09/03/2025 | | 25,535,076 | DRLLT1T FEDL01 | | | (426,376) | 414,626 | | 414,626 | 414,626 | | | | 53,410 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500006 | | N/A | Equity/Index | RBC- | 01/08/2025 | 01/15/2027 | | 12,609,400 | DRLLT1T FEDL01 | | | (332,297) | 2,179,077 | | 2,179,077 | 2,179,077 | | | | 78,282 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500013 | | N/A | Equity/Index | RBC- | 01/13/2025 | 07/14/2025 | | 23,195,464 | DRLLT1T FEDL01 | | | (550,892) | 2,568,556 | | 2,568,556 | 2,568,556 | | | | 22,871 | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500086 | | N/A | Equity/Index | SG- | 03/26/2025 | 07/14/2025 | | 7,844,946 | DRLLT1T FEDL01 | | | 98,572 | (96,693) | | (96,693) | (96,693) | | | | 7,735 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500156 | | N/A | Equity/Index | RBC- | 06/27/2025 | 11/14/2025 | | 13,008,343 | DRLLT1T FEDL01 | | | (1,778) | 98,877 | | 98,877 | 98,877 | | | | 39,682 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500081 | | N/A | Equity/Index | JPM- | 03/19/2025 | 02/18/2026 | | 11,869,932 | DRLLT1T FEDL01 | | | 170,311 | (311,373) | | (311,373) | (311,373) | | | | 47,232 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500136 | | N/A | Equity/Index | RBC- | 05/27/2025 | 12/15/2026 | | 2,489,691 | DRLLT1T FEDL01 | | | (11,827) | 52,318 | | 52,318 | 52,318 | | | | 15,033 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500130 | | N/A | Equity/Index | RBC- | 05/15/2025 | 04/07/2026 | | 17,561,203 | DRLLT1T FEDL01 | | | (111,523) | 325,516 | | 325,516 | 325,516 | | | | 77,022 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500133 | | N/A | Equity/Index | JPM- | 05/16/2025 | 09/15/2028 | | 5,634,561 | DRLLT1T FEDL01 | | | (34,593) | 57,702 | | 57,702 | 57,702 | | | | 50,463 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500108 | | N/A | Equity/Index | SG- | 04/10/2025 | 07/14/2025 | | 10,565,019 | DRLLT1T FEDL01 | | | 112,438 | (1,347,482) | | (1,347,482) | (1,347,482) | | | | 10,417 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500134 | | N/A | Equity/Index | RBC- | 05/16/2025 | 04/07/2027 | | 9,958,759 | DRLLT1T FEDL01 | | | (60,546) | 103,392 | | 103,392 | 103,392 | | | | 66,236 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500138 | | N/A | Equity/Index | CITI- | 05/27/2025 | 11/13/2029 | | 2,321,118 | DRLLT1T FEDL01 | | | (11,728) | 48,452 | | 48,452 | 48,452 | | | | 24,259 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500139 | | N/A | Equity/Index | RBC- | 05/28/2025 | 02/18/2026 | | 7,091,057 | DRLLT1T FEDL01 | | | (32,696) | 190,735 | | 190,735 | 190,735 | | | | 28,216 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500131 | | N/A | Equity/Index | RBC- | 05/15/2025 | 08/17/2027 | | 17,561,203 | DRLLT1T FEDL01 | | | (113,992) | 325,570 | | 325,570 | 325,570 | | | | 128,165 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500099 | | N/A | Equity/Index | JPM- | 04/07/2025 | 04/07/2027 | | 9,740,754 | DRLLT1T FEDL01 | | | 111,824 | (1,511,394) | | (1,511,394) | (1,511,394) | | | | 64,786 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500054 | | N/A | Equity/Index | CITI- | 03/05/2025 | 02/18/2026 | | 25,312,365 | DRLLT1T FEDL01 | | | 414,037 | (496,613) | | (496,613) | (496,613) | | | | 100,721 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500132 | | N/A | Equity/Index | RBC- | 05/16/2025 | 08/14/2025 | | 9,958,759 | DRLLT1T FEDL01 | | | (57,335) | 103,318 | | 103,318 | 103,318 | | | | 17,408 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500137 | | N/A | Equity/Index | RBC- | 05/27/2025 | 09/22/2028 | | 2,489,691 | DRLLT1T FEDL01 | | | (12,180) | 52,329 | | 52,329 | 52,329 | | | | 22,365 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500008 | | N/A | Equity/Index | JPM- | 01/10/2025 | 01/16/2029 | | 11,351,526 | DRLLT1T FEDL01 | | | (284,734) | 1,449,446 | | 1,449,446 | 1,449,446 | | | | 106,856 | | .0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500135 | | N/A | Equity/Index | RBC- | 05/27/2025 | 09/26/2025 | | 1,854,301 | DRLLT1T FEDL01 | | | (8,616) | 38,961 | | 38,961 | 38,961 | | | | 4,532 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500010 | | N/A | Equity/Index | CITI- | 01/13/2025 | 07/12/2028 | | 23,195,464 | DRLLT1T FEDL01 | | | (582,844) | 2,565,334 | | 2,565,334 | 2,565,334 | | | | 201,992 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500077 | | N/A | Equity/Index | CITI- | 03/17/2025 | 02/18/2026 | | 24,421,994 | DRLLT1T FEDL01 | | | 349,430 | (602,425) | | (602,425) | (602,425) | | | | 97,178 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500007 | | N/A | Equity/Index | JPM- | 01/10/2025 | 01/14/2028 | | 11,351,526 | DRLLT1T FEDL01 | | | (283,649) | 1,449,446 | | 1,449,446 | 1,449,446 | | | | 90,437 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500125 | | N/A | Equity/Index | RBC- | 05/13/2025 | 10/07/2025 | | 7,465,081 | DRLLT1T FEDL01 | | | (48,075) | 213,856 | | 213,856 | 213,856 | | | | 19,375 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500047 | | N/A | Equity/Index | CITI- | 03/03/2025 | 03/04/2030 | | 25,535,076 | DRLLT1T FEDL01 | | | (447,526) | 411,051 | | 411,051 | 411,051 | | | | 276,138 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500151 | | N/A | Equity/Index | JPM- | 06/17/2025 | 01/10/2030 | | 13,994,190 | DRLLT1T FEDL01 | | | (26,935) | 342,369 | | 342,369 | 342,369 | | | | 148,888 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500126 | | N/A | Equity/Index | RBC- | 05/13/2025 | 04/07/2026 | | 7,465,081 | DRLLT1T FEDL01 | | | (49,070) | 213,877 | | 213,877 | 213,877 | | | | 32,741 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500103 | | N/A | Equity/Index | JPM- | 04/07/2025 | 10/07/2026 | | 9,740,754 | DRLLT1T FEDL01 | | | 111,369 | (1,511,394) | | (1,511,394) | (1,511,394) | | | | 54,874 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500082 | | N/A | Equity/Index | RBC- | 03/19/2025 | 09/03/2025 | | 25,288,116 | DRLLT1T FEDL01 | | | 352,698 | (661,432) | | (661,432) | (661,432) | | | | 52,894 | | .0001 |
| TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500102 | | N/A | Equity/Index | JPM- | 04/07/2025 | 04/07/2026 | | 9,740,754 | DRLLT1T FEDL01 | | | 110,233 | (1,511,394) | | (1,511,394) | (1,511,394) | | | | 42,722 | | .0001 |
| 1149999999 - Swaps - Hedging Other - Total Return | | | | | | | | | | | | (5,794,478) | 13,758,885 | XXX | 13,758,885 | 13,758,885 | | | | 6,241,254 | XXX | XXX |
| Swaps - Hedging Other - Other | | | | | | | | | | | | | | | | | | | | | | |
| 1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other | | | | | | | | | | | | (6,640,941) | 8,884,263 | XXX | 47,793,974 | 13,396,199 | (5,103,499) | | | 33,939,633 | XXX | XXX |
| Swaps - Replication - Interest Rate | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Replication - Credit Default | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Replication - Foreign Exchange | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Replication - Total Return | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Replication - Other | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Income Generation - Interest Rate | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Income Generation - Credit Default | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Income Generation - Foreign Exchange | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Income Generation - Total Return | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Income Generation - Other | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Other - Interest Rate | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Other - Credit Default | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Other - Foreign Exchange | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Other - Total Return | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Other - Other | | | | | | | | | | | | | | | | | | | | | | |
| 1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate | | | | | | | | | | | | (7,649,558) | (38,330,107) | XXX | 127,428,759 | (42,091,532) | | | | 66,110,053 | XXX | XXX |
| 1379999999 - Swaps - Total Swaps - Subtotal - Foreign Exchange | | | | | | | | | | | | 599,549 | (5,361,239) | XXX | (5,361,239) | (257,740) | (5,103,499) | | | 1,104,691 | XXX | XXX |
| 1389999999 - Swaps - Total Swaps - Subtotal - Total Return | | | | | | | | | | | | (5,794,478) | 13,758,885 | XXX | 13,758,885 | 13,758,885 | | | | 6,241,254 | XXX | XXX |
| 1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps | | | | | | | | | | | | (12,844,487) | (29,932,461) | XXX | 135,826,405 | (28,590,387) | (5,103,499) | | | 73,455,998 | XXX | XXX |
| Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | | | | | | | | | | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | | | | | | | | | | | | | |
| Forwards - Hedging Other | | | | | | | | | | | | | | | | | | | | | | |
| CIBC BOND FORWARD 2.875 % | | TE2500713 | Interest Rate | CIBC- | 05/29/2025 | 05/30/2030 | | 50,000,000 | 2.875 | | | | 1,133,981 | | 1,133,981 | 1,133,981 | | | | 275,944 | | .0002 |
| Long: British Pounds Short: United States Dollar | | TE2500748 | Currency | CITI-579100KKDGKCFFKKF093 | 06/13/2025 | 07/14/2025 | | 8,126,742 | 0.7383030000000004 | | | | 95,839 | | 95,839 | | 95,839 | | | 8,013 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2201058 | Currency | CITI-579100KKDGKCFFKKF093 | 10/14/2022 | 07/15/2025 | | 1,137,571 | 0.8971829999999995 | | | | 261,109 | | 261,109 | | 122,568 | | | 1,161 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500083 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 07/15/2025 | | 3,148 | 0.8193449999999999 | | | | 387 | | 387 | | 387 | | | 3 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500299 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 02/14/2025 | 07/15/2025 | | 262,373 | 0.7936839999999995 | | | | 23,009 | | 23,009 | | 23,009 | | | 268 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400149 | Currency | CITI-579100KKDGKCFFKKF093 | 02/09/2024 | 07/15/2025 | | 2,559,029 | 0.7916670000000001 | | | | 217,338 | | 217,338 | | 243,296 | | | 2,612 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400303 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 03/14/2024 | 07/15/2025 | | 2,022,820 | 0.7822400000000005 | | | | 145,665 | | 145,665 | | 190,027 | | | 2,065 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400945 | Currency | CITI-579100KKDGKCFFKKF093 | 08/14/2024 | 07/15/2025 | | 226,761 | 0.7790890000000003 | | | | 15,350 | | 15,350 | | 21,216 | | | 231 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400946 | Currency | CITI-579100KKDGKCFFKKF093 | 08/14/2024 | 07/15/2025 | | 267,406 | 0.7790890000000003 | | | | 18,101 | | 18,101 | | 25,019 | | | 273 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400947 | Currency | CITI-579100KKDGKCFFKKF093 | 08/14/2024 | 07/15/2025 | | 158,305 | 0.7790890000000003 | | | | 10,716 | | 10,716 | | 14,811 | | | 162 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400856 | Currency | CIBC-549300TDJKVQJ41VN031 | 08/14/2024 | 07/15/2025 | | 6,702,340 | 0.7779070000000002 | | | | 442,844 | | 442,844 | | 626,140 | | | 6,841 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401240 | Currency | CITI-579100KKDGKCFFKKF093 | 10/14/2024 | 07/15/2025 | | 289,173 | 0.7661660000000001 | | | | 14,454 | | 14,454 | | 26,607 | | | 295 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500751 | Currency | CITI-579100KKDGKCFFKKF093 | 06/13/2025 | 07/15/2025 | | 26,544,028 | 0.7383020000000001 | | | | 313,127 | | 313,127 | | 313,127 | | | 27,091 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2100702 | Currency | CITI-579100KKDGKCFFKKF093 | 07/09/2021 | 07/15/2025 | | 139,867 | 0.7156970000000003 | | | | (2,683) | | (2,683) | | 12,022 | | | 143 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500771 | Currency | CITI-579100KKDGKCFFKKF093 | 06/18/2025 | 07/21/2025 | | 2,783,942 | 0.7439940000000004 | | | | 54,640 | | 54,640 | | 54,640 | | | 3,362 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500205 | Currency | CITI-579100KKDGKCFFKKF093 | 01/22/2025 | 07/22/2025 | | 4,725,326 | 0.810863 | | | | 525,810 | | 525,810 | | 525,810 | | | 5,841 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500657 | Currency | CITI-579100KKDGKCFFKKF093 | 05/21/2025 | 07/22/2025 | | 119,816 | 0.7441790000000003 | | | | 2,383 | | 2,383 | | 2,383 | | | 148 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401672 | Currency | DB- | 12/20/2024 | 07/31/2025 | | 2,022,482 | 0.8011270000000003 | | | | 198,169 | | 198,169 | | 195,055 | | | 2,919 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300921 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 07/31/2025 | | 3,098,035 | 0.7933959999999999 | | | | 270,732 | | 270,732 | | 295,902 | | | 4,472 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500339 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 07/31/2025 | | 280,903 | 0.7925809999999998 | | | | 24,234 | | 24,234 | | 24,234 | | | 405 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500440 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 07/31/2025 | | 1,571,337 | 0.7760960000000001 | | | | 100,058 | | 100,058 | | 100,058 | | | 2,268 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500515 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 07/31/2025 | | 1,327,295 | 0.7729470000000005 | | | | 78,790 | | 78,790 | | 78,790 | | | 1,916 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2401253 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 07/31/2025 | | 727,544 | 0.768472999999 9996 | | | | 38,727 | | 38,727 | | 67,307 | | | 1,050 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401129 | Currency | CITI-579100KKDGKCFFKKF093 | 10/07/2024 | 07/31/2025 | | 1,943,689 | 0.765256999999 9997 | | | | 94,896 | | 94,896 | | 179,063 | | | 2,805 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401056 | Currency | CITI-579100KKDGKCFFKKF093 | 09/24/2024 | 07/31/2025 | | 303,872 | 0.749203999999 9998 | | | | 8,150 | | 8,150 | | 27,407 | | | 439 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500703 | Currency | CITI-579100KKDGKCFFKKF093 | 05/29/2025 | 07/31/2025 | | 1,165,944 | 0.741147 | | | | 18,396 | | 18,396 | | 18,396 | | | 1,683 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500704 | Currency | CITI-579100KKDGKCFFKKF093 | 05/29/2025 | 07/31/2025 | | 224,035 | 0.741147 | | | | 3,535 | | 3,535 | | 3,535 | | | 323 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500739 | Currency | CITI-579100KKDGKCFFKKF093 | 06/10/2025 | 07/31/2025 | | 845,589 | 0.740456 | | | | 12,540 | | 12,540 | | 12,540 | | | 1,221 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500674 | Currency | DB- | 05/27/2025 | 07/31/2025 | | 3,360,522 | 0.740030999999 9999 | | | | 47,882 | | 47,882 | | 47,882 | | | 4,850 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500718 | Currency | CITI-579100KKDGKCFFKKF093 | 06/04/2025 | 07/31/2025 | | 2,420,775 | 0.736955000000 0003 | | | | 24,287 | | 24,287 | | 24,287 | | | 3,494 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200174 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 07/31/2025 | | 22,940 | 0.734549000000 0001 | | | | 155 | | 155 | | 2,029 | | | 33 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500790 | Currency | CITI-579100KKDGKCFFKKF093 | 06/24/2025 | 07/31/2025 | | 186,969 | 0.733670000000 0004 | | | | 1,034 | | 1,034 | | 1,034 | | | 270 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500839 | Currency | DB- | 06/27/2025 | 07/31/2025 | | 2,733,250 | 0.729137999999 9995 | | | | (1,860) | | (1,860) | | (1,860) | | | 3,945 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500838 | Currency | DB- | 06/27/2025 | 07/31/2025 | | 644,788 | 0.729137999999 9995 | | | | (439) | | (439) | | (439) | | | 931 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500133 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 08/15/2025 | | 9,817,244 | 0.821007999999 9996 | | | | 1,230,716 | | 1,230,716 | | 1,230,716 | | | 17,355 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500084 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 08/15/2025 | | 8,531 | 0.819451000000 0004 | | | | 1,051 | | 1,051 | | 1,051 | | | 15 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401622 | Currency | CITI-579100KKDGKCFFKKF093 | 12/13/2024 | 08/15/2025 | | 742,694 | 0.793209999999 9997 | | | | 64,807 | | 64,807 | | 71,114 | | | 1,313 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400150 | Currency | CITI-579100KKDGKCFFKKF093 | 02/09/2024 | 08/15/2025 | | 2,558,753 | 0.791752000000 0001 | | | | 218,164 | | 218,164 | | 244,553 | | | 4,523 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400304 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 03/14/2024 | 08/15/2025 | | 1,170,705 | 0.782170000000 0003 | | | | 84,439 | | 84,439 | | 110,536 | | | 2,070 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400730 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 07/08/2024 | 08/15/2025 | | 210,732 | 0.779178999999 9995 | | | | 14,336 | | 14,336 | | 19,821 | | | 373 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401154 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 08/15/2025 | | 398,732 | 0.765793999999 9997 | | | | 19,809 | | 19,809 | | 36,859 | | | 705 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500548 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 04/14/2025 | 08/15/2025 | | 142,773 | 0.758780000000 0001 | | | | 5,720 | | 5,720 | | 5,720 | | | 252 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500752 | Currency | CITI-579100KKDGKCFFKKF093 | 06/13/2025 | 08/15/2025 | | 1,775,263 | 0.738179999999 9995 | | | | 21,001 | | 21,001 | | 21,001 | | | 3,138 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500762 | Currency | CITI-579100KKDGKCFFKKF093 | 06/13/2025 | 08/15/2025 | | 283,257 | 0.735492999999 9995 | | | | 2,308 | | 2,308 | | 2,308 | | | 501 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2500763 | Currency | CITI-579100KKDGKCFFKKF093 | 06/13/2025 | 08/15/2025 | | 240,202 | 0.735492999999 9995 | | | | 1,957 | | 1,957 | | 1,957 | | | 425 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500206 | Currency | CITI-579100KKDGKCFFKKF093 | 01/22/2025 | 08/22/2025 | | 6,136,812 | 0.810910000000 0002 | | | | 684,760 | | 684,760 | | 684,760 | | | 11,662 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500658 | Currency | CITI-579100KKDGKCFFKKF093 | 05/21/2025 | 08/22/2025 | | 1,148,906 | 0.744063999999 9995 | | | | 22,921 | | 22,921 | | 22,921 | | | 2,183 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401673 | Currency | DB- | 12/20/2024 | 08/29/2025 | | 2,379,855 | 0.801238000000 0001 | | | | 234,137 | | 234,137 | | 230,765 | | | 4,817 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300922 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 08/29/2025 | | 2,951,242 | 0.794085999999 9996 | | | | 261,420 | | 261,420 | | 283,616 | | | 5,974 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500340 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 08/29/2025 | | 332,323 | 0.792580999999 9998 | | | | 28,751 | | 28,751 | | 28,751 | | | 673 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500441 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 08/29/2025 | | 1,908,813 | 0.776146 | | | | 122,136 | | 122,136 | | 122,136 | | | 3,864 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500516 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 08/29/2025 | | 1,311,006 | 0.773016000000 0004 | | | | 78,260 | | 78,260 | | 78,260 | | | 2,654 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500477 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/27/2025 | 08/29/2025 | | 62,013 | 0.772588999999 9997 | | | | 3,666 | | 3,666 | | 3,666 | | | 126 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401254 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 08/29/2025 | | 680,535 | 0.768511000000 0006 | | | | 36,422 | | 36,422 | | 63,293 | | | 1,378 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401130 | Currency | CITI-579100KKDGKCFFKKF093 | 10/07/2024 | 08/29/2025 | | 4,987,954 | 0.765403999999 9997 | | | | 245,706 | | 245,706 | | 462,030 | | | 10,096 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401057 | Currency | CITI-579100KKDGKCFFKKF093 | 09/24/2024 | 08/29/2025 | | 564,893 | 0.749512999999 9998 | | | | 15,521 | | 15,521 | | 51,239 | | | 1,143 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500675 | Currency | DB- | 05/27/2025 | 08/29/2025 | | 3,295,741 | 0.739908000000 0001 | | | | 47,159 | | 47,159 | | 47,159 | | | 6,671 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200175 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 08/29/2025 | | 21,468 | 0.734236 | | | | 140 | | 140 | | 1,908 | | | 43 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500791 | Currency | CITI-579100KKDGKCFFKKF093 | 06/24/2025 | 08/29/2025 | | 176,374 | 0.733516999999 9997 | | | | 978 | | 978 | | 978 | | | 357 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500840 | Currency | DB- | 06/27/2025 | 08/29/2025 | | 3,947,748 | 0.728984999999 9999 | | | | (2,625) | | (2,625) | | (2,625) | | | 7,991 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401448 | Currency | CITI-579100KKDGKCFFKKF093 | 11/07/2024 | 09/02/2025 | | 32,408,991 | 0.770661000000 0004 | | | | 1,830,978 | | 1,830,978 | | 3,024,724 | | | 67,248 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500719 | Currency | CITI-579100KKDGKCFFKKF093 | 06/04/2025 | 09/02/2025 | | 290,225,804 | 0.736817000000 0006 | | | | 2,931,264 | | 2,931,264 | | 2,931,264 | | | 602,214 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2101170 | Currency | CITI-579100KKDGKCFFKKF093 | 12/13/2021 | 09/12/2025 | | 71,487,207 | 0.743422000000 0003 | | | | 1,374,433 | | 1,374,433 | | 6,447,168 | | | 159,850 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500300 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 02/14/2025 | 09/15/2025 | | 141,664 | 0.793499999999 9998 | | | | 12,453 | | 12,453 | | 12,453 | | | 323 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400151 | Currency | CITI-579100KKDGKCFFKKF093 | 02/09/2024 | 09/15/2025 | | 1,943,498 | 0.791833000000 0001 | | | | 166,404 | | 166,404 | | 186,787 | | | 4,435 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400305 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 03/14/2024 | 09/15/2025 | | 1,035,701 | 0.782105000000 0005 | | | | 74,864 | | 74,864 | | 98,317 | | | 2,364 | | .0004 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2401155 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 09/15/2025 | | 7,176,146 | 0.765955000000000005 | | | | 359,823 | | 359,823 | | 667,151 | | | 16,377 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500753 | Currency | CITI-579100KKDGKCFFKKF093 | 06/13/2025 | 09/15/2025 | | 1,170,804 | 0.737989000000000001 | | | | 13,815 | | 13,815 | | 13,815 | | | 2,672 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500207 | Currency | CITI-579100KKDGKCFFKKF093 | 01/22/2025 | 09/22/2025 | | 4,555,427 | 0.810921 | | | | 509,501 | | 509,501 | | 509,501 | | | 10,871 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401674 | Currency | DB- | 12/20/2024 | 09/30/2025 | | 2,498,242 | 0.801343000000000003 | | | | 246,741 | | 246,741 | | 243,591 | | | 6,246 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300923 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 09/30/2025 | | 2,651,731 | 0.794833000000000001 | | | | 238,229 | | 238,229 | | 256,456 | | | 6,629 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500341 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 09/30/2025 | | 270,105 | 0.792518999999999997 | | | | 23,409 | | 23,409 | | 23,409 | | | 675 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2301480 | Currency | CITI-579100KKDGKCFFKKF093 | 12/21/2023 | 09/30/2025 | | 673,429 | 0.786472999999999998 | | | | 52,781 | | 52,781 | | 64,444 | | | 1,684 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200461 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 09/30/2025 | | 5,099 | 0.781251000000000003 | | | | 363 | | 363 | | 485 | | | 13 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500442 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 09/30/2025 | | 2,140,606 | 0.776205000000000003 | | | | 137,634 | | 137,634 | | 137,634 | | | 5,352 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500435 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 09/30/2025 | | 1,247,694 | 0.775530000000000005 | | | | 79,069 | | 79,069 | | 79,069 | | | 3,119 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500517 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 09/30/2025 | | 1,310,880 | 0.773090000000000005 | | | | 78,688 | | 78,688 | | 78,688 | | | 3,277 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500478 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/27/2025 | 09/30/2025 | | 242,003 | 0.772642000000000005 | | | | 14,378 | | 14,378 | | 14,378 | | | 605 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401255 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 09/30/2025 | | 839,910 | 0.768538000000000005 | | | | 45,175 | | 45,175 | | 78,543 | | | 2,100 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401131 | Currency | CITI-579100KKDGKCFFKKF093 | 10/07/2024 | 09/30/2025 | | 109,111 | 0.765608999999999998 | | | | 5,430 | | 5,430 | | 10,164 | | | 273 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500676 | Currency | DB- | 05/27/2025 | 09/30/2025 | | 3,231,701 | 0.739770999999999996 | | | | 46,346 | | 46,346 | | 46,346 | | | 8,079 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500792 | Currency | CITI-579100KKDGKCFFKKF093 | 06/24/2025 | 09/30/2025 | | 152,330 | 0.733342000000000005 | | | | 842 | | 842 | | 842 | | | 381 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400152 | Currency | CITI-579100KKDGKCFFKKF093 | 02/09/2024 | 10/15/2025 | | 710,035 | 0.791900000000000005 | | | | 60,967 | | 60,967 | | 68,539 | | | 1,917 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400530 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 05/14/2024 | 10/15/2025 | | 891,942 | 0.790908000000000006 | | | | 75,374 | | 75,374 | | 85,990 | | | 2,409 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401474 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 11/13/2024 | 10/15/2025 | | 64,484 | 0.788050999999999995 | | | | 5,197 | | 5,197 | | 6,194 | | | 174 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400731 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 07/08/2024 | 10/15/2025 | | 179,607 | 0.779171999999999998 | | | | 12,287 | | 12,287 | | 17,059 | | | 485 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401156 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 10/15/2025 | | 2,205,998 | 0.766110999999999999 | | | | 111,408 | | 111,408 | | 206,008 | | | 5,957 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500208 | Currency | CITI-579100KKDGKCFFKKF093 | 01/22/2025 | 10/22/2025 | | 6,783,974 | 0.810941000000000002 | | | | 759,784 | | 759,784 | | 759,784 | | | 18,920 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2401675 | Currency | DB- | 12/20/2024 | 10/31/2025 | | 2,708,927 | 0.8014440000000005 | | | | 268,196 | | 268,196 | | 265,151 | | | 7,820 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300924 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 10/31/2025 | | 2,551,514 | 0.7955189999999998 | | | | 231,880 | | 231,880 | | 247,897 | | | 7,366 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500342 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 10/31/2025 | | 292,577 | 0.7925809999999998 | | | | 25,411 | | 25,411 | | 25,411 | | | 845 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400220 | Currency | CITI-579100KKDGKCFFKKF093 | 02/26/2024 | 10/31/2025 | | 1,841,246 | 0.7866579999999997 | | | | 144,959 | | 144,959 | | 176,897 | | | 5,315 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500443 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 10/31/2025 | | 2,239,951 | 0.7762999999999999 | | | | 144,532 | | 144,532 | | 144,532 | | | 6,466 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500518 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 10/31/2025 | | 1,326,843 | 0.7732099999999995 | | | | 79,992 | | 79,992 | | 79,992 | | | 3,830 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500479 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/27/2025 | 10/31/2025 | | 351,238 | 0.7727380000000004 | | | | 20,948 | | 20,948 | | 20,948 | | | 1,014 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401256 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 10/31/2025 | | 726,297 | 0.7685800000000004 | | | | 39,176 | | 39,176 | | 68,175 | | | 2,097 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401132 | Currency | CITI-579100KKDGKCFFKKF093 | 10/07/2024 | 10/31/2025 | | 97,332 | 0.765791 | | | | 4,878 | | 4,878 | | 9,103 | | | 281 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500705 | Currency | CITI-579100KKDGKCFFKKF093 | 05/29/2025 | 10/31/2025 | | 513,048 | 0.7408230000000001 | | | | 8,145 | | 8,145 | | 8,145 | | | 1,481 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500677 | Currency | DB- | 05/27/2025 | 10/31/2025 | | 3,232,206 | 0.7396559999999998 | | | | 46,141 | | 46,141 | | 46,141 | | | 9,331 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200177 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 10/31/2025 | | 22,969 | 0.733595 | | | | 137 | | 137 | | 2,058 | | | 66 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500793 | Currency | CITI-579100KKDGKCFFKKF093 | 06/24/2025 | 10/31/2025 | | 152,356 | 0.7332180000000004 | | | | 830 | | 830 | | 830 | | | 440 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500087 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 11/17/2025 | | 53,870 | 0.8197250000000004 | | | | 6,688 | | 6,688 | | 6,688 | | | 166 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400153 | Currency | CITI-579100KKDGKCFFKKF093 | 02/09/2024 | 11/17/2025 | | 709,969 | 0.7919739999999996 | | | | 61,126 | | 61,126 | | 68,829 | | | 2,190 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401157 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 11/17/2025 | | 258,523 | 0.7662949999999995 | | | | 13,154 | | 13,154 | | 24,250 | | | 797 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500209 | Currency | CITI-579100KKDGKCFFKKF093 | 01/22/2025 | 11/24/2025 | | 4,680,709 | 0.8109619999999996 | | | | 525,040 | | 525,040 | | 525,040 | | | 14,802 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401676 | Currency | DB- | 12/20/2024 | 11/28/2025 | | 3,042,304 | 0.8015149999999998 | | | | 301,899 | | 301,899 | | 298,934 | | | 9,753 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300925 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 11/28/2025 | | 3,904,394 | 0.7961270000000003 | | | | 358,597 | | 358,597 | | 381,064 | | | 12,517 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500343 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 11/28/2025 | | 360,702 | 0.7925809999999998 | | | | 31,375 | | 31,375 | | 31,375 | | | 1,156 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500444 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 11/28/2025 | | 2,424,574 | 0.7763940000000003 | | | | 157,068 | | 157,068 | | 157,068 | | | 7,773 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500436 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 11/28/2025 | | 822,737 | 0.7757199999999997 | | | | 52,538 | | 52,538 | | 52,538 | | | 2,638 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2500519 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 11/28/2025 | | 1,310,464 | 0.7733349999999999 | | | | 79,397 | | 79,397 | | 79,397 | | | 4,201 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401257 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 11/28/2025 | | 640,917 | 0.7686319999999998 | | | | 34,697 | | 34,697 | | 60,392 | | | 2,055 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401133 | Currency | CITI-579100KKDGKCFFKKF093 | 10/07/2024 | 11/28/2025 | | 97,311 | 0.765961 | | | | 4,912 | | 4,912 | | 9,138 | | | 312 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500706 | Currency | CITI-579100KKDGKCFFKKF093 | 05/29/2025 | 11/28/2025 | | 362,359 | 0.7407409999999998 | | | | 5,756 | | 5,756 | | 5,756 | | | 1,162 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500678 | Currency | DB- | 05/27/2025 | 11/28/2025 | | 3,249,528 | 0.73956 | | | | 46,356 | | 46,356 | | 46,356 | | | 10,418 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200178 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 11/28/2025 | | 20,753 | 0.7333260000000003 | | | | 119 | | 119 | | 1,866 | | | 67 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500794 | Currency | CITI-579100KKDGKCFFKKF093 | 06/24/2025 | 11/28/2025 | | 152,377 | 0.7331159999999999 | | | | 827 | | 827 | | 827 | | | 489 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500088 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 12/15/2025 | | 56,168 | 0.8198029999999995 | | | | 6,985 | | 6,985 | | 6,985 | | | 190 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400154 | Currency | CITI-579100KKDGKCFFKKF093 | 02/09/2024 | 12/15/2025 | | 1,719,680 | 0.7920279999999995 | | | | 148,358 | | 148,358 | | 167,301 | | | 5,821 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401158 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 12/15/2025 | | 252,871 | 0.7664509999999999 | | | | 12,945 | | 12,945 | | 23,806 | | | 856 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500210 | Currency | CITI-579100KKDGKCFFKKF093 | 01/22/2025 | 12/22/2025 | | 6,988,566 | 0.810975 | | | | 784,639 | | 784,639 | | 784,639 | | | 24,153 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500659 | Currency | CITI-579100KKDGKCFFKKF093 | 05/21/2025 | 12/22/2025 | | 716,657 | 0.7436869999999999 | | | | 14,324 | | 14,324 | | 14,324 | | | 2,477 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500795 | Currency | CITI-579100KKDGKCFFKKF093 | 06/24/2025 | 12/29/2025 | | 152,395 | 0.7330299999999996 | | | | 820 | | 820 | | 820 | | | 537 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401677 | Currency | DB- | 12/20/2024 | 12/31/2025 | | 7,673,736 | 0.8015849999999999 | | | | 762,827 | | 762,827 | | 756,829 | | | 27,131 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300926 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 12/31/2025 | | 4,530,558 | 0.7961350000000004 | | | | 416,506 | | 416,506 | | 443,792 | | | 16,018 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500344 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 12/31/2025 | | 258,773 | 0.7926440000000002 | | | | 22,551 | | 22,551 | | 22,551 | | | 915 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200464 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 12/31/2025 | | 4,285 | 0.7794240000000001 | | | | 296 | | 296 | | 411 | | | 15 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500445 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 12/31/2025 | | 2,632,657 | 0.7765349999999998 | | | | 171,257 | | 171,257 | | 171,257 | | | 9,308 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500520 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 12/31/2025 | | 1,310,180 | 0.7735030000000005 | | | | 79,780 | | 79,780 | | 79,780 | | | 4,632 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401258 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 12/31/2025 | | 844,292 | 0.7687049999999997 | | | | 45,855 | | 45,855 | | 79,853 | | | 2,985 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401134 | Currency | CITI-579100KKDGKCFFKKF093 | 10/07/2024 | 12/31/2025 | | 109,027 | 0.7661949999999996 | | | | 5,546 | | 5,546 | | 10,278 | | | 385 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500707 | Currency | CITI-579100KKDGKCFFKKF093 | 05/29/2025 | 12/31/2025 | | 428,300 | 0.7406690000000002 | | | | 6,793 | | 6,793 | | 6,793 | | | 1,514 | | .0004 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2500679 | Currency | DB- | 05/27/2025 | 12/31/2025 | | 3,232,954 | 0.739484999999 9995 | | | | 46,021 | | 46,021 | | 46,021 | | | 11,430 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500089 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 01/15/2026 | | 673,400 | 0.819857999999 9998 | | | | 83,818 | | 83,818 | | 83,818 | | | 2,478 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400155 | Currency | CITI-579100KKDGKCFFKKF093 | 02/09/2024 | 01/15/2026 | | 709,938 | 0.792008000000 0005 | | | | 61,248 | | 61,248 | | 69,262 | | | 2,613 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401159 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 01/15/2026 | | 254,914 | 0.766623999999 9997 | | | | 13,117 | | 13,117 | | 24,072 | | | 938 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500211 | Currency | CITI-579100KKDGKCFFKKF093 | 01/22/2025 | 01/22/2026 | | 3,939,009 | 0.810957000000 0004 | | | | 442,195 | | 442,195 | | 442,195 | | | 14,753 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401678 | Currency | DB- | 12/20/2024 | 01/30/2026 | | 2,840,474 | 0.801602999999 9995 | | | | 282,430 | | 282,430 | | 280,797 | | | 10,847 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300927 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 01/30/2026 | | 4,840,103 | 0.796821 | | | | 449,510 | | 449,510 | | 475,617 | | | 18,483 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500345 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 01/30/2026 | | 318,038 | 0.792644000000 0002 | | | | 27,715 | | 27,715 | | 27,715 | | | 1,215 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500446 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 01/30/2026 | | 2,744,092 | 0.776667 | | | | 178,997 | | 178,997 | | 178,997 | | | 10,479 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500521 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 01/30/2026 | | 1,326,012 | 0.773693999999 9999 | | | | 81,089 | | 81,089 | | 81,089 | | | 5,064 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500480 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/27/2025 | 01/30/2026 | | 209,492 | 0.773108000000 0002 | | | | 12,643 | | 12,643 | | 12,643 | | | 800 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401259 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 01/30/2026 | | 686,621 | 0.768754000000 0005 | | | | 37,336 | | 37,336 | | 65,095 | | | 2,622 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401135 | Currency | CITI-579100KKDGKCFFKKF093 | 10/07/2024 | 01/30/2026 | | 368,826 | 0.766372000000 0005 | | | | 18,850 | | 18,850 | | 34,858 | | | 1,408 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500708 | Currency | CITI-579100KKDGKCFFKKF093 | 05/29/2025 | 01/30/2026 | | 616,990 | 0.740604000000 0004 | | | | 9,728 | | 9,728 | | 9,728 | | | 2,356 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500680 | Currency | DB- | 05/27/2025 | 01/30/2026 | | 3,033,462 | 0.739416999999 9999 | | | | 42,893 | | 42,893 | | 42,893 | | | 11,584 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500796 | Currency | CITI-579100KKDGKCFFKKF093 | 06/24/2025 | 01/30/2026 | | 118,826 | 0.732912000000 0001 | | | | 620 | | 620 | | 620 | | | 454 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200180 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 01/30/2026 | | 22,257 | 0.732619000000 0002 | | | | 107 | | 107 | | 2,011 | | | 85 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500090 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 02/17/2026 | | 73,678 | 0.819949000000 0004 | | | | 9,180 | | 9,180 | | 9,180 | | | 293 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400156 | Currency | CITI-579100KKDGKCFFKKF093 | 02/09/2024 | 02/17/2026 | | 549,670 | 0.792057000000 0001 | | | | 47,457 | | 47,457 | | 53,765 | | | 2,182 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401160 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 02/17/2026 | | 249,913 | 0.766820999999 9997 | | | | 12,927 | | 12,927 | | 23,666 | | | 992 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500212 | Currency | CITI-579100KKDGKCFFKKF093 | 01/22/2025 | 02/23/2026 | | 4,696,185 | 0.810961999999 9996 | | | | 527,216 | | 527,216 | | 527,216 | | | 18,890 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500660 | Currency | CITI-579100KKDGKCFFKKF093 | 05/21/2025 | 02/23/2026 | | 201,734 | 0.743627000000 0004 | | | | 4,017 | | 4,017 | | 4,017 | | | 811 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2401679 | Currency | DB- | 12/20/2024 | 02/27/2026 | | 3,030,549 | 0.8016379999999996 | | | | 301,469 | | 301,469 | | 300,243 | | | 12,295 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300928 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 02/27/2026 | | 5,048,887 | 0.7973360000000004 | | | | 472,458 | | 472,458 | | 497,520 | | | 20,483 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500346 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 02/27/2026 | | 365,239 | 0.7926440000000002 | | | | 31,827 | | 31,827 | | 31,827 | | | 1,482 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500447 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 02/27/2026 | | 2,817,509 | 0.7768089999999997 | | | | 184,329 | | 184,329 | | 184,329 | | | 11,430 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500522 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 02/27/2026 | | 1,309,552 | 0.7738739999999995 | | | | 80,403 | | 80,403 | | 80,403 | | | 5,313 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500481 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/27/2025 | 02/27/2026 | | 306,795 | 0.7732599999999995 | | | | 18,578 | | 18,578 | | 18,578 | | | 1,245 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401399 | Currency | CITI-579100KKDGKCFFKKF093 | 10/29/2024 | 02/27/2026 | | 1,413,989 | 0.7700599999999997 | | | | 79,419 | | 79,419 | | 134,569 | | | 5,736 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401260 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 02/27/2026 | | 640,773 | 0.7688040000000004 | | | | 34,886 | | 34,886 | | 60,883 | | | 2,600 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500681 | Currency | DB- | 05/27/2025 | 02/27/2026 | | 3,050,546 | 0.7393739999999998 | | | | 42,948 | | 42,948 | | 42,948 | | | 12,376 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500797 | Currency | CITI-579100KKDGKCFFKKF093 | 06/24/2025 | 02/27/2026 | | 118,837 | 0.7328419999999999 | | | | 609 | | 609 | | 609 | | | 482 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200181 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 02/27/2026 | | 22,596 | 0.7323389999999996 | | | | 100 | | 100 | | 2,045 | | | 92 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500091 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 03/16/2026 | | 69,809 | 0.8200140000000002 | | | | 8,704 | | 8,704 | | 8,704 | | | 294 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400157 | Currency | CITI-579100KKDGKCFFKKF093 | 02/09/2024 | 03/16/2026 | | 2,083,920 | 0.7921110000000001 | | | | 180,068 | | 180,068 | | 204,270 | | | 8,787 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401161 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 03/16/2026 | | 226,339 | 0.7669820000000005 | | | | 11,757 | | 11,757 | | 21,482 | | | 954 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401680 | Currency | DB- | 12/20/2024 | 03/31/2026 | | 3,363,369 | 0.8016640000000004 | | | | 334,680 | | 334,680 | | 334,032 | | | 14,564 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300929 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 03/31/2026 | | 4,882,022 | 0.7978920000000005 | | | | 460,540 | | 460,540 | | 482,576 | | | 21,140 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500347 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 03/31/2026 | | 282,321 | 0.7927070000000005 | | | | 24,625 | | 24,625 | | 24,625 | | | 1,222 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200467 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 03/31/2026 | | 528 | 0.777725 | | | | 35 | | 35 | | 51 | | | 2 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500448 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 03/31/2026 | | 2,939,114 | 0.7769690000000002 | | | | 192,916 | | 192,916 | | 192,916 | | | 12,727 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500523 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 03/31/2026 | | 8,351 | 0.7740890000000003 | | | | 515 | | 515 | | 515 | | | 36 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500482 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/27/2025 | 03/31/2026 | | 983,400 | 0.7734189999999997 | | | | 59,759 | | 59,759 | | 59,759 | | | 4,258 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401261 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 03/31/2026 | | 819,241 | 0.7688690000000002 | | | | 44,671 | | 44,671 | | 78,034 | | | 3,547 | | .0004 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2500682 | Currency | DB- | 05/27/2025 | 03/31/2026 | | 178,321 | 0.7393560000000 0001 | | | | 2,505 | | 2,505 | | 2,505 | | | 772 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500092 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 04/15/2026 | | 80,522 | 0.8200800000000 0003 | | | | 10,042 | | 10,042 | | 10,042 | | | 358 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400158 | Currency | CITI-579100KKDGKCFFKKF093 | 02/09/2024 | 04/15/2026 | | 589,127 | 0.7921329999999 9998 | | | | 50,891 | | 50,891 | | 57,834 | | | 2,621 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401162 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 04/15/2026 | | 176,228 | 0.7671609999999 9998 | | | | 9,188 | | 9,188 | | 16,755 | | | 784 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500213 | Currency | CITI-579100KKDGKCFFKKF093 | 01/22/2025 | 04/22/2026 | | 1,329,800 | 0.8109499999999 9995 | | | | 149,159 | | 149,159 | | 149,159 | | | 5,988 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401681 | Currency | DB- | 12/20/2024 | 04/30/2026 | | 4,359,239 | 0.8016750000000 0003 | | | | 433,395 | | 433,395 | | 433,247 | | | 19,897 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300930 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 04/30/2026 | | 7,575,116 | 0.7990880000000 0002 | | | | 726,245 | | 726,245 | | 750,431 | | | 34,576 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500348 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 04/30/2026 | | 321,758 | 0.7927699999999 9997 | | | | 28,060 | | 28,060 | | 28,060 | | | 1,469 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500449 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 04/30/2026 | | 2,951,730 | 0.7771500000000 0001 | | | | 194,182 | | 194,182 | | 194,182 | | | 13,473 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500524 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 04/30/2026 | | 24,492 | 0.7742989999999 9996 | | | | 1,515 | | 1,515 | | 1,515 | | | 112 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401262 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 04/30/2026 | | 685,851 | 0.7689420000000 0001 | | | | 37,399 | | 37,399 | | 65,381 | | | 3,130 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500683 | Currency | DB- | 05/27/2025 | 04/30/2026 | | 175,234 | 0.7393690000000 0005 | | | | 2,449 | | 2,449 | | 2,449 | | | 800 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200183 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 04/30/2026 | | 26,175 | 0.7318390000000 0002 | | | | 95 | | 95 | | 2,375 | | | 119 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500093 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 05/15/2026 | | 80,214 | 0.8201399999999 9998 | | | | 10,002 | | 10,002 | | 10,002 | | | 375 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400159 | Currency | CITI-579100KKDGKCFFKKF093 | 02/09/2024 | 05/15/2026 | | 589,113 | 0.7921510000000 0005 | | | | 50,845 | | 50,845 | | 57,874 | | | 2,755 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401163 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 05/15/2026 | | 173,965 | 0.7673389999999 9999 | | | | 9,095 | | 9,095 | | 16,555 | | | 814 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500214 | Currency | CITI-579100KKDGKCFFKKF093 | 01/22/2025 | 05/22/2026 | | 865,657 | 0.8109389999999 9997 | | | | 96,996 | | 96,996 | | 96,996 | | | 4,093 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401682 | Currency | DB- | 12/20/2024 | 05/29/2026 | | 3,958,978 | 0.8016750000000 0003 | | | | 393,211 | | 393,211 | | 393,734 | | | 18,923 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300931 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 05/29/2026 | | 6,303,259 | 0.7996229999999 9997 | | | | 608,305 | | 608,305 | | 625,276 | | | 30,129 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500349 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 05/29/2026 | | 349,475 | 0.7928960000000 0005 | | | | 30,503 | | 30,503 | | 30,503 | | | 1,670 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500450 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 05/29/2026 | | 3,061,828 | 0.777335 | | | | 201,911 | | 201,911 | | 201,911 | | | 14,635 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500525 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 05/29/2026 | | 8,346 | 0.7745239999999 9999 | | | | 518 | | 518 | | 518 | | | 40 | | .0004 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2401263 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 05/29/2026 | | 646,006 | 0.769025999999 9999 | | | | 35,240 | | 35,240 | | 61,631 | | | 3,088 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500709 | Currency | CITI-579100KKDGKCFFKKF093 | 05/29/2025 | 05/29/2026 | | 316,255 | 0.740576000000 0001 | | | | 4,914 | | 4,914 | | 4,914 | | | 1,512 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500684 | Currency | DB- | 05/27/2025 | 05/29/2026 | | 16,905 | 0.739407000000 0004 | | | | 236 | | 236 | | 236 | | | 81 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200184 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 05/29/2026 | | 25,312 | 0.731528999999 9998 | | | | 79 | | 79 | | 2,297 | | | 121 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500094 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 06/15/2026 | | 86,223 | 0.820192999999 9995 | | | | 10,748 | | 10,748 | | 10,748 | | | 422 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400160 | Currency | CITI-579100KKDGKCFFKKF093 | 02/09/2024 | 06/15/2026 | | 2,063,463 | 0.792166999999 9995 | | | | 177,923 | | 177,923 | | 202,865 | | | 10,100 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401164 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 06/15/2026 | | 183,417 | 0.767522999999 9996 | | | | 9,617 | | 9,617 | | 17,471 | | | 898 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500259 | Currency | CITI-579100KKDGKCFFKKF093 | 01/31/2025 | 06/30/2026 | | 32,552,194 | 0.805282999999 9997 | | | | 3,390,587 | | 3,390,587 | | 3,390,587 | | | 162,761 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401683 | Currency | DB- | 12/20/2024 | 06/30/2026 | | 4,087,935 | 0.801671000000 0002 | | | | 405,550 | | 405,550 | | 406,862 | | | 20,440 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300932 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 06/30/2026 | | 5,895,210 | 0.800177000000 0003 | | | | 572,764 | | 572,764 | | 585,642 | | | 29,476 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500350 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 06/30/2026 | | 286,122 | 0.792896000000 0005 | | | | 24,942 | | 24,942 | | 24,942 | | | 1,431 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500451 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 06/30/2026 | | 3,232,320 | 0.777548000000 0002 | | | | 213,752 | | 213,752 | | 213,752 | | | 16,162 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200470 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 06/30/2026 | | 6,145 | 0.775855999999 9999 | | | | 392 | | 392 | | 592 | | | 31 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500526 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 06/30/2026 | | 8,343 | 0.774784999999 9995 | | | | 520 | | 520 | | 520 | | | 42 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401419 | Currency | CITI-579100KKDGKCFFKKF093 | 10/29/2024 | 06/30/2026 | | 1,012,986 | 0.770001000000 0005 | | | | 56,506 | | 56,506 | | 96,837 | | | 5,065 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401264 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 06/30/2026 | | 800,703 | 0.769123 | | | | 43,701 | | 43,701 | | 76,456 | | | 4,004 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500710 | Currency | CITI-579100KKDGKCFFKKF093 | 05/29/2025 | 06/30/2026 | | 453,837 | 0.740640999999 9999 | | | | 7,046 | | 7,046 | | 7,046 | | | 2,269 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500095 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 07/15/2026 | | 75,346 | 0.820235999999 9997 | | | | 9,389 | | 9,389 | | 9,389 | | | 384 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400161 | Currency | CITI-579100KKDGKCFFKKF093 | 02/09/2024 | 07/15/2026 | | 545,073 | 0.792142000000 0001 | | | | 46,930 | | 46,930 | | 53,537 | | | 2,782 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401165 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 07/15/2026 | | 592,065 | 0.767700999999 9997 | | | | 31,135 | | 31,135 | | 56,358 | | | 3,021 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401684 | Currency | DB- | 12/20/2024 | 07/31/2026 | | 4,225,882 | 0.801663000000 0001 | | | | 418,813 | | 418,813 | | 419,479 | | | 21,992 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300933 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 07/31/2026 | | 5,175,122 | 0.800694000000 0002 | | | | 506,014 | | 506,014 | | 513,084 | | | 26,932 | | .0004 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2500351 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 07/31/2026 | | 306,225 | 0.7929589999999997 | | | | 26,694 | | 26,694 | | 26,694 | | | 1,594 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500452 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 07/31/2026 | | 3,306,245 | 0.7777610000000004 | | | | 219,323 | | 219,323 | | 219,323 | | | 17,206 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500527 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 07/31/2026 | | 22,211 | 0.7750320000000005 | | | | 1,390 | | 1,390 | | 1,390 | | | 116 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401265 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 07/31/2026 | | 690,422 | 0.7692120000000001 | | | | 37,707 | | 37,707 | | 65,760 | | | 3,593 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500711 | Currency | CITI-579100KKDGKCFFKKF093 | 05/29/2025 | 07/31/2026 | | 501,942 | 0.74073 | | | | 7,813 | | 7,813 | | 7,813 | | | 2,612 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200186 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 07/31/2026 | | 27,078 | 0.7309940000000003 | | | | 60 | | 60 | | 2,451 | | | 141 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500096 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 08/17/2026 | | 91,676 | 0.8202760000000001 | | | | 11,421 | | 11,421 | | 11,421 | | | 487 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401166 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 08/17/2026 | | 174,577 | 0.7678960000000002 | | | | 9,211 | | 9,211 | | 16,575 | | | 928 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401266 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 08/28/2026 | | 623,496 | 0.7692970000000001 | | | | 34,077 | | 34,077 | | 59,250 | | | 3,359 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200187 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 08/28/2026 | | 24,466 | 0.730711 | | | | 43 | | 43 | | 2,208 | | | 132 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401685 | Currency | DB- | 12/20/2024 | 09/01/2026 | | 4,332,694 | 0.8016489999999994 | | | | 428,917 | | 428,917 | | 428,901 | | | 23,427 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300934 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 09/01/2026 | | 4,340,403 | 0.8012559999999997 | | | | 427,342 | | 427,342 | | 429,453 | | | 23,469 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500352 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 09/01/2026 | | 314,917 | 0.7930209999999998 | | | | 27,450 | | 27,450 | | 27,450 | | | 1,703 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500453 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 09/01/2026 | | 3,379,100 | 0.7779850000000004 | | | | 224,891 | | 224,891 | | 224,891 | | | 18,271 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500528 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 09/01/2026 | | 6,081 | 0.7752959999999999 | | | | 382 | | 382 | | 382 | | | 33 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500685 | Currency | DB- | 05/27/2025 | 09/01/2026 | | 16,899 | 0.7397099999999998 | | | | 238 | | 238 | | 238 | | | 91 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500097 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 09/15/2026 | | 94,360 | 0.820303 | | | | 11,750 | | 11,750 | | 11,750 | | | 519 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401167 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 09/15/2026 | | 177,351 | 0.768069 | | | | 9,386 | | 9,386 | | 16,801 | | | 975 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300935 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 09/30/2026 | | 3,659,195 | 0.8017680000000004 | | | | 362,536 | | 362,536 | | 361,386 | | | 20,456 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401686 | Currency | DB- | 12/20/2024 | 09/30/2026 | | 4,942,084 | 0.8016290000000004 | | | | 488,697 | | 488,697 | | 488,001 | | | 27,627 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500353 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 09/30/2026 | | 1,327,223 | 0.7930840000000001 | | | | 115,695 | | 115,695 | | 115,695 | | | 7,419 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500454 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 09/30/2026 | | 3,500,185 | 0.7781940000000005 | | | | 233,671 | | 233,671 | | 233,671 | | | 19,567 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2200473 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 09/30/2026 | | 5,715 | 0.773993000000000004 | | | | 349 | | 349 | | 545 | | | 32 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401267 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 09/30/2026 | | 823,649 | 0.769398000000000003 | | | | 45,055 | | 45,055 | | 78,060 | | | 4,604 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500712 | Currency | CITI-579100KKDGKCFFKKF093 | 05/29/2025 | 09/30/2026 | | 4,509,136 | 0.740916000000000002 | | | | 70,606 | | 70,606 | | 70,606 | | | 25,207 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500686 | Currency | DB- | 05/27/2025 | 09/30/2026 | | 1,742,523 | 0.739851000000000004 | | | | 24,740 | | 24,740 | | 24,740 | | | 9,741 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500847 | Currency | DB- | 06/27/2025 | 09/30/2026 | | 1,846,789 | 0.728949999999999999 | | | | (1,376) | | (1,376) | | (1,376) | | | 10,324 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500098 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 10/15/2026 | | 93,983 | 0.820316999999999996 | | | | 11,681 | | 11,681 | | 11,681 | | | 534 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401168 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 10/15/2026 | | 174,183 | 0.768247000000000001 | | | | 9,219 | | 9,219 | | 16,435 | | | 990 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300936 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 10/30/2026 | | 3,105,035 | 0.802275999999999999 | | | | 308,506 | | 308,506 | | 305,043 | | | 17,927 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401687 | Currency | DB- | 12/20/2024 | 10/30/2026 | | 4,332,950 | 0.801602000000000004 | | | | 426,506 | | 426,506 | | 425,318 | | | 25,016 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500354 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 10/30/2026 | | 1,516,008 | 0.793147000000000005 | | | | 131,662 | | 131,662 | | 131,662 | | | 8,753 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500455 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 10/30/2026 | | 3,524,781 | 0.778410999999999996 | | | | 234,944 | | 234,944 | | 234,944 | | | 20,350 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401268 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 10/30/2026 | | 667,901 | 0.769482 | | | | 36,347 | | 36,347 | | 62,933 | | | 3,856 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200189 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 10/30/2026 | | 26,241 | 0.729975000000000004 | | | | 7 | | 7 | | 2,346 | | | 152 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500099 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 11/16/2026 | | 100,176 | 0.820323000000000002 | | | | 12,406 | | 12,406 | | 12,406 | | | 588 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2200475 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 11/16/2026 | | 2,812 | 0.773096000000000001 | | | | 166 | | 166 | | 265 | | | 17 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401269 | Currency | CITI-579100KKDGKCFFKKF093 | 10/17/2024 | 11/16/2026 | | 86,930,818 | 0.768727999999999997 | | | | 4,621,341 | | 4,621,341 | | 8,155,613 | | | 510,192 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401169 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 11/16/2026 | | 182,163 | 0.768407999999999998 | | | | 9,604 | | 9,604 | | 17,083 | | | 1,069 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300937 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 11/30/2026 | | 2,617,902 | 0.802776000000000005 | | | | 260,777 | | 260,777 | | 255,771 | | | 15,580 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401688 | Currency | DB- | 12/20/2024 | 11/30/2026 | | 4,493,270 | 0.801566 | | | | 440,142 | | 440,142 | | 438,334 | | | 26,740 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500355 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 11/30/2026 | | 318,059 | 0.793273000000000001 | | | | 27,543 | | 27,543 | | 27,543 | | | 1,893 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500456 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 11/30/2026 | | 3,522,800 | 0.77864 | | | | 234,454 | | 234,454 | | 234,454 | | | 20,965 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500661 | Currency | CITI-579100KKDGKCFFKKF093 | 05/21/2025 | 11/30/2026 | | 448,739 | 0.744542999999999995 | | | | 8,906 | | 8,906 | | 8,906 | | | 2,671 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2500100 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 12/15/2026 | | 99,202 | 0.8203179999999999 | | | | 12,244 | | 12,244 | | 12,244 | | | 599 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401170 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 12/15/2026 | | 178,221 | 0.7685539999999996 | | | | 9,364 | | 9,364 | | 16,620 | | | 1,076 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300938 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 12/31/2026 | | 2,490,256 | 0.8032519999999997 | | | | 248,623 | | 248,623 | | 241,950 | | | 15,250 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401689 | Currency | DB- | 12/20/2024 | 12/31/2026 | | 4,755,937 | 0.8015189999999998 | | | | 463,546 | | 463,546 | | 461,085 | | | 29,124 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500356 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 12/31/2026 | | 311,538 | 0.7933360000000004 | | | | 26,874 | | 26,874 | | 26,874 | | | 1,908 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500457 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 12/31/2026 | | 3,545,344 | 0.7788720000000001 | | | | 235,613 | | 235,613 | | 235,613 | | | 21,711 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500662 | Currency | CITI-579100KKDGKCFFKKF093 | 05/21/2025 | 12/31/2026 | | 660,594 | 0.7447200000000005 | | | | 13,011 | | 13,011 | | 13,011 | | | 4,045 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500101 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 01/15/2027 | | 116,268 | 0.8202829999999998 | | | | 14,299 | | 14,299 | | 14,299 | | | 722 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401171 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 01/15/2027 | | 1,065,852 | 0.7687110000000003 | | | | 55,830 | | 55,830 | | 98,987 | | | 6,617 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300939 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 01/29/2027 | | 2,327,460 | 0.803589 | | | | 232,675 | | 232,675 | | 225,712 | | | 14,630 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401690 | Currency | DB- | 12/20/2024 | 01/29/2027 | | 4,894,339 | 0.8014419999999999 | | | | 474,907 | | 474,907 | | 473,374 | | | 30,766 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500357 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 01/29/2027 | | 349,947 | 0.793462 | | | | 30,133 | | 30,133 | | 30,133 | | | 2,200 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500458 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 01/29/2027 | | 3,520,852 | 0.7790709999999996 | | | | 233,818 | | 233,818 | | 233,818 | | | 22,132 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500102 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 02/16/2027 | | 107,438 | 0.8202519999999998 | | | | 13,169 | | 13,169 | | 13,169 | | | 685 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401172 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 02/16/2027 | | 173,924 | 0.768872 | | | | 9,088 | | 9,088 | | 16,115 | | | 1,109 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300940 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 02/26/2027 | | 2,633,899 | 0.8039800000000003 | | | | 263,882 | | 263,882 | | 254,990 | | | 16,945 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401691 | Currency | DB- | 12/20/2024 | 02/26/2027 | | 4,894,715 | 0.8013810000000001 | | | | 472,976 | | 472,976 | | 472,329 | | | 31,490 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500358 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 02/26/2027 | | 377,100 | 0.7935250000000004 | | | | 32,385 | | 32,385 | | 32,385 | | | 2,426 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500459 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 02/26/2027 | | 3,519,920 | 0.779277 | | | | 233,663 | | 233,663 | | 233,663 | | | 22,645 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500103 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 03/15/2027 | | 100,915 | 0.8202169999999997 | | | | 12,333 | | 12,333 | | 12,333 | | | 659 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401173 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 03/15/2027 | | 681,697 | 0.7690080000000002 | | | | 35,547 | | 35,547 | | 63,040 | | | 4,455 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300941 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 03/31/2027 | | 1,484,769 | 0.804419 | | | | 149,088 | | 149,088 | | 143,445 | | | 9,821 | | .0004 |

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2401692 | Currency | DB- | 12/20/2024 | 03/31/2027 | | 5,024,193 | 0.8013019999999996 | | | | 483,063 | | 483,063 | | 483,512 | | | 33,232 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500460 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 03/31/2027 | | 3,444,180 | 0.7795199999999999 | | | | 228,526 | | 228,526 | | 228,526 | | | 22,781 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500104 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 04/15/2027 | | 112,517 | 0.8201610000000003 | | | | 13,701 | | 13,701 | | 13,701 | | | 753 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401174 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 04/15/2027 | | 134,873 | 0.7691649999999999 | | | | 7,016 | | 7,016 | | 12,444 | | | 903 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300942 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 04/30/2027 | | 1,584,506 | 0.8047980000000001 | | | | 159,382 | | 159,382 | | 152,789 | | | 10,727 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401693 | Currency | DB- | 12/20/2024 | 04/30/2027 | | 5,109,270 | 0.8012230000000002 | | | | 488,953 | | 488,953 | | 490,482 | | | 34,590 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500461 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 04/30/2027 | | 3,309,210 | 0.7797340000000004 | | | | 219,439 | | 219,439 | | 219,439 | | | 22,403 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500105 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 05/17/2027 | | 111,627 | 0.8200960000000005 | | | | 13,542 | | 13,542 | | 13,542 | | | 765 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401175 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 05/17/2027 | | 132,061 | 0.7693269999999998 | | | | 6,853 | | 6,853 | | 12,157 | | | 905 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300943 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 05/28/2027 | | 501,778 | 0.8051350000000005 | | | | 50,544 | | 50,544 | | 48,298 | | | 3,468 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401694 | Currency | DB- | 12/20/2024 | 05/28/2027 | | 5,937,518 | 0.801145 | | | | 565,695 | | 565,695 | | 568,670 | | | 41,041 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500462 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 05/28/2027 | | 2,229,813 | 0.7799340000000002 | | | | 147,785 | | 147,785 | | 147,785 | | | 15,413 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500599 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 04/29/2025 | 05/28/2027 | | 1,603,070 | 0.7485640000000001 | | | | 37,493 | | 37,493 | | 37,493 | | | 11,081 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500106 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 06/15/2027 | | 118,066 | 0.8200269999999995 | | | | 14,272 | | 14,272 | | 14,272 | | | 826 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400843 | Currency | CITI-579100KKDGKCFFKKF093 | 08/13/2024 | 06/15/2027 | | 36,822,752 | 0.7821669999999995 | | | | 2,545,521 | | 2,545,521 | | 3,438,247 | | | 257,650 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401176 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 06/15/2027 | | 138,506 | 0.7694729999999996 | | | | 7,172 | | 7,172 | | 12,723 | | | 969 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300944 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 06/30/2027 | | 2,413,586 | 0.8055120000000001 | | | | 243,453 | | 243,453 | | 231,812 | | | 17,067 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401695 | Currency | DB- | 12/20/2024 | 06/30/2027 | | 5,292,843 | 0.8010469999999995 | | | | 501,579 | | 501,579 | | 505,532 | | | 37,426 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500463 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 06/30/2027 | | 3,193,466 | 0.7801660000000003 | | | | 211,500 | | 211,500 | | 211,500 | | | 22,581 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500107 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 07/15/2027 | | 117,215 | 0.81994 | | | | 14,121 | | 14,121 | | 14,121 | | | 837 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401177 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 07/15/2027 | | 135,407 | 0.769625 | | | | 7,002 | | 7,002 | | 12,418 | | | 967 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2300945 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 07/30/2027 | | 698,240 | 0.8058370000000003 | | | | 70,578 | | 70,578 | | 67,006 | | | 5,039 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2401696 | Currency | DB- | 12/20/2024 | 07/30/2027 | | 5,249,302 | 0.800950000000 0005 | | | | 495,548 | | 495,548 | | 500,687 | | | 37,884 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500464 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 07/30/2027 | | 2,345,887 | 0.780367999999 9995 | | | | 155,486 | | 155,486 | | 155,486 | | | 16,930 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500108 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 08/16/2027 | | 124,078 | 0.819841000000 0004 | | | | 14,899 | | 14,899 | | 14,899 | | | 905 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401178 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 08/16/2027 | | 140,911 | 0.769787 | | | | 7,285 | | 7,285 | | 12,908 | | | 1,028 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401697 | Currency | DB- | 12/20/2024 | 08/31/2027 | | 5,250,009 | 0.800842000000 0005 | | | | 493,548 | | 493,548 | | 500,019 | | | 38,639 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500109 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 09/15/2027 | | 126,851 | 0.819739 | | | | 15,185 | | 15,185 | | 15,185 | | | 943 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401179 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 09/15/2027 | | 141,749 | 0.769939000000 0004 | | | | 7,326 | | 7,326 | | 12,971 | | | 1,053 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401698 | Currency | DB- | 12/20/2024 | 09/30/2027 | | 5,272,935 | 0.800736 | | | | 493,716 | | 493,716 | | 501,506 | | | 39,547 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400430 | Currency | CITI-579100KKDGKCFFKKF093 | 04/22/2024 | 09/30/2027 | | 626,800 | 0.797703000000 0005 | | | | 56,092 | | 56,092 | | 59,389 | | | 4,701 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400781 | Currency | CITI-579100KKDGKCFFKKF093 | 07/17/2024 | 09/30/2027 | | 1,797,966 | 0.770024999999 9996 | | | | 92,934 | | 92,934 | | 164,445 | | | 13,485 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500110 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 10/15/2027 | | 125,596 | 0.819625999999 9997 | | | | 14,985 | | 14,985 | | 14,985 | | | 951 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401180 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 10/15/2027 | | 138,005 | 0.770090999999 9997 | | | | 7,130 | | 7,130 | | 12,615 | | | 1,045 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401699 | Currency | DB- | 12/20/2024 | 10/29/2027 | | 5,251,422 | 0.800626999999 9998 | | | | 489,750 | | 489,750 | | 498,787 | | | 40,085 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500111 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 11/15/2027 | | 3,727,603 | 0.819504000000 0001 | | | | 443,222 | | 443,222 | | 443,222 | | | 28,723 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401181 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 11/15/2027 | | 142,929 | 0.770182000000 0003 | | | | 7,370 | | 7,370 | | 13,050 | | | 1,101 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401700 | Currency | DB- | 12/20/2024 | 11/30/2027 | | 5,252,249 | 0.800501000000 0002 | | | | 487,629 | | 487,629 | | 498,119 | | | 40,825 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500112 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 12/15/2027 | | 90,651 | 0.819373000000 0002 | | | | 10,741 | | 10,741 | | 10,741 | | | 711 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401182 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 12/15/2027 | | 138,475 | 0.770270000000 0001 | | | | 7,126 | | 7,126 | | 12,629 | | | 1,086 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500021 | Currency | CITI-579100KKDGKCFFKKF093 | 01/13/2025 | 12/31/2027 | | 3,445,096 | 0.824197999999 9999 | | | | 430,459 | | 430,459 | | 430,459 | | | 27,236 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500229 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 01/28/2025 | 12/31/2027 | | 16,172,889 | 0.803270000000 0004 | | | | 1,558,803 | | 1,558,803 | | 1,558,803 | | | 127,858 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401701 | Currency | DB- | 12/20/2024 | 12/31/2027 | | 5,275,322 | 0.800373 | | | | 487,594 | | 487,594 | | 499,578 | | | 41,705 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401519 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 12/31/2027 | | 2,732,591 | 0.790764000000 0002 | | | | 216,731 | | 216,731 | | 255,672 | | | 21,603 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2400636 | Currency | CITI-579100KKDGKCFFKKF093 | 06/10/2024 | 12/31/2027 | | 2,935,260 | 0.7825950000000004 | | | | 200,079 | | 200,079 | | 271,797 | | | 23,205 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400326 | Currency | CITI-579100KKDGKCFFKKF093 | 03/19/2024 | 12/31/2027 | | 4,033,551 | 0.7799099999999999 | | | | 260,158 | | 260,158 | | 372,214 | | | 31,888 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2400377 | Currency | CITI-579100KKDGKCFFKKF093 | 04/08/2024 | 12/31/2027 | | 1,986,837 | 0.7791799999999998 | | | | 126,170 | | 126,170 | | 183,173 | | | 15,707 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500392 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/12/2025 | 12/31/2027 | | 3,654,599 | 0.7761139999999997 | | | | 216,785 | | 216,785 | | 216,785 | | | 28,892 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401216 | Currency | CITI-579100KKDGKCFFKKF093 | 10/14/2024 | 12/31/2027 | | 3,802,658 | 0.7700599999999997 | | | | 194,144 | | 194,144 | | 346,476 | | | 30,063 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500543 | Currency | CITI-579100KKDGKCFFKKF093 | 04/14/2025 | 12/31/2027 | | 3,690,322 | 0.7609190000000001 | | | | 142,367 | | 142,367 | | 142,367 | | | 29,175 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500638 | Currency | CITI-579100KKDGKCFFKKF093 | 05/14/2025 | 12/31/2027 | | 3,690,703 | 0.7529839999999999 | | | | 102,407 | | 102,407 | | 102,407 | | | 29,178 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500740 | Currency | CITI-579100KKDGKCFFKKF093 | 06/10/2025 | 12/31/2027 | | 3,720,808 | 0.7394260000000003 | | | | 34,390 | | 34,390 | | 34,390 | | | 29,416 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500853 | Currency | CITI-579100KKDGKCFFKKF093 | 06/30/2025 | 12/31/2027 | | 2,536,322 | 0.7328069999999999 | | | | 529 | | 529 | | 529 | | | 20,051 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500113 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 01/18/2028 | | 96,605 | 0.8191829999999999 | | | | 11,396 | | 11,396 | | 11,396 | | | 771 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401183 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 01/18/2028 | | 143,209 | 0.77037 | | | | 7,353 | | 7,353 | | 13,009 | | | 1,143 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401702 | Currency | DB- | 12/20/2024 | 01/31/2028 | | 5,868,926 | 0.8002219999999999 | | | | 539,848 | | 539,848 | | 552,409 | | | 47,165 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500114 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 02/15/2028 | | 99,470 | 0.8190340000000004 | | | | 11,691 | | 11,691 | | 11,691 | | | 806 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401184 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 02/15/2028 | | 143,377 | 0.7704520000000003 | | | | 7,348 | | 7,348 | | 12,956 | | | 1,161 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401703 | Currency | DB- | 12/20/2024 | 02/29/2028 | | 5,041,034 | 0.8000930000000005 | | | | 461,683 | | 461,683 | | 471,775 | | | 41,160 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500115 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 03/15/2028 | | 96,043 | 0.8188640000000004 | | | | 11,244 | | 11,244 | | 11,244 | | | 790 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401185 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 03/15/2028 | | 134,219 | 0.7705370000000003 | | | | 6,865 | | 6,865 | | 12,062 | | | 1,104 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401704 | Currency | DB- | 12/20/2024 | 03/31/2028 | | 5,504,450 | 0.7999500000000005 | | | | 501,739 | | 501,739 | | 511,979 | | | 45,640 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500116 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 04/18/2028 | | 105,495 | 0.8186440000000004 | | | | 12,291 | | 12,291 | | 12,291 | | | 883 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401186 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 04/18/2028 | | 143,583 | 0.7706370000000002 | | | | 7,328 | | 7,328 | | 12,821 | | | 1,201 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401705 | Currency | DB- | 12/20/2024 | 04/28/2028 | | 5,169,133 | 0.799817 | | | | 469,127 | | 469,127 | | 478,105 | | | 43,462 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500117 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 05/15/2028 | | 105,258 | 0.8184559999999996 | | | | 12,214 | | 12,214 | | 12,214 | | | 892 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: British Pounds Short: United States Dollar | | TE2401187 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 05/15/2028 | | 139,058 | 0.770715999999 9996 | | | | 7,084 | | 7,084 | | 12,353 | | | 1,179 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401706 | Currency | DB- | 12/20/2024 | 05/31/2028 | | 5,998,302 | 0.799656999999 9995 | | | | 541,546 | | 541,546 | | 551,122 | | | 51,220 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500118 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 06/15/2028 | | 111,466 | 0.818224999999 9998 | | | | 12,872 | | 12,872 | | 12,872 | | | 959 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401188 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 06/15/2028 | | 143,843 | 0.770807000000 0002 | | | | 7,313 | | 7,313 | | 12,702 | | | 1,237 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401707 | Currency | DB- | 12/20/2024 | 06/30/2028 | | 8,006,679 | 0.799508 | | | | 719,392 | | 719,392 | | 731,190 | | | 69,340 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500119 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 07/17/2028 | | 111,143 | 0.817975000000 0001 | | | | 12,769 | | 12,769 | | 12,769 | | | 970 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401189 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 07/17/2028 | | 139,193 | 0.770961000000 0001 | | | | 7,073 | | 7,073 | | 12,217 | | | 1,215 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401708 | Currency | DB- | 12/20/2024 | 07/31/2028 | | 7,138,032 | 0.799348999999 9998 | | | | 638,157 | | 638,157 | | 647,805 | | | 62,670 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500120 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 08/15/2028 | | 756,378 | 0.817737999999 9996 | | | | 86,491 | | 86,491 | | 86,491 | | | 6,685 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401190 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 08/15/2028 | | 11,002,637 | 0.770594 | | | | 551,289 | | 551,289 | | 959,787 | | | 97,250 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2401709 | Currency | DB- | 12/20/2024 | 08/31/2028 | | 11,562 | 0.799188000000 0001 | | | | 1,028 | | 1,028 | | 1,043 | | | 103 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500121 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 09/15/2028 | | 121,073 | 0.817478000000 0004 | | | | 13,773 | | 13,773 | | 13,773 | | | 1,084 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500255 | Currency | CITI-579100KKDGKCFFKKF093 | 01/30/2025 | 09/29/2028 | | 2,259,342 | 0.800705 | | | | 205,152 | | 205,152 | | 205,152 | | | 20,357 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500122 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 10/16/2028 | | 118,052 | 0.817212999999 9997 | | | | 13,359 | | 13,359 | | 13,359 | | | 1,071 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500123 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 11/15/2028 | | 122,099 | 0.816953999999 9996 | | | | 13,746 | | 13,746 | | 13,746 | | | 1,122 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500124 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 12/15/2028 | | 118,336 | 0.816694999999 9995 | | | | 13,254 | | 13,254 | | 13,254 | | | 1,100 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500125 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 01/12/2029 | | 122,404 | 0.816485000000 0002 | | | | 13,648 | | 13,648 | | 13,648 | | | 1,150 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500126 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 02/15/2029 | | 122,515 | 0.816199000000 0001 | | | | 13,581 | | 13,581 | | 13,581 | | | 1,166 | | .0004 |
| Long: British Pounds Short: United States Dollar | | TE2500127 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 03/15/2029 | | 6,872,394 | 0.815900999999 9999 | | | | 757,575 | | 757,575 | | 757,575 | | | 66,171 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500034 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 07/15/2025 | | 4,761 | 0.963049999999 9996 | | | | 627 | | 627 | | 627 | | | 5 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400045 | Currency | CITI-579100KKDGKCFFKKF093 | 01/11/2024 | 07/15/2025 | | 15,389 | 0.890375999999 9995 | | | | 712 | | 712 | | 1,768 | | | 16 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500561 | Currency | DB- | 04/16/2025 | 07/16/2025 | | 4,438,811 | 0.875058 | | | | 125,834 | | 125,834 | | 125,834 | | | 4,679 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500309 | Currency | CITI-579100KKDGKCFFKKF093 | 02/24/2025 | 07/23/2025 | | 181,973 | 0.948204000000 0005 | | | | 20,908 | | 20,908 | | 20,908 | | | 230 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500412 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/20/2025 | 07/23/2025 | | 125,239 | 0.917641999999 9996 | | | | 9,889 | | 9,889 | | 9,889 | | | 158 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: Euro Short: United States Dollar | | TE2401364 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 07/23/2025 | | 1,018,009 | 0.912756000000 0001 | | | | 74,533 | | 74,533 | | 120,082 | | | 1,287 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400566 | Currency | SG-549300F35UE0B0M1WJ55 | 05/21/2024 | 07/23/2025 | | 624,726 | 0.902819999999 9996 | | | | 38,441 | | 38,441 | | 72,889 | | | 790 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400249 | Currency | SG-549300F35UE0B0M1WJ55 | 02/28/2024 | 07/23/2025 | | 2,739,733 | 0.902124000000 0004 | | | | 166,338 | | 166,338 | | 319,409 | | | 3,463 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500151 | Currency | DB- | 01/16/2025 | 07/30/2025 | | 773,166 | 0.961354000000 0004 | | | | 101,245 | | 101,245 | | 101,245 | | | 1,116 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500786 | Currency | DB- | 06/24/2025 | 07/31/2025 | | 398,175 | 0.858728000000 0005 | | | | 4,095 | | 4,095 | | 4,095 | | | 575 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500808 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 07/31/2025 | | 1,281,371 | 0.852899999999 9999 | | | | 3,472 | | 3,472 | | 3,472 | | | 1,850 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500035 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 08/15/2025 | | 21,664 | 0.961396999999 9995 | | | | 2,863 | | 2,863 | | 2,863 | | | 38 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500562 | Currency | DB- | 04/16/2025 | 08/15/2025 | | 13,662 | 0.873471 | | | | 391 | | 391 | | 391 | | | 24 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400831 | Currency | CITI-579100KKDGKCFFKKF093 | 08/13/2024 | 08/19/2025 | | 113,024 | 0.899263999999 9995 | | | | 6,698 | | 6,698 | | 13,184 | | | 208 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400444 | Currency | SG-549300F35UE0B0M1WJ55 | 04/22/2024 | 08/22/2025 | | 1,103,504 | 0.915498999999 9995 | | | | 86,725 | | 86,725 | | 131,084 | | | 2,097 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400250 | Currency | SG-549300F35UE0B0M1WJ55 | 02/28/2024 | 08/22/2025 | | 2,610,655 | 0.900927999999 9995 | | | | 160,353 | | 160,353 | | 305,180 | | | 4,961 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500578 | Currency | CITI-579100KKDGKCFFKKF093 | 04/22/2025 | 08/22/2025 | | 252,223 | 0.865515999999 9995 | | | | 4,969 | | 4,969 | | 4,969 | | | 479 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401365 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 08/26/2025 | | 1,022,410 | 0.911112999999 9995 | | | | 75,348 | | 75,348 | | 120,922 | | | 2,016 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500782 | Currency | CITI-579100KKDGKCFFKKF093 | 06/24/2025 | 08/26/2025 | | 371,968 | 0.857024000000 0001 | | | | 3,703 | | 3,703 | | 3,703 | | | 734 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500152 | Currency | DB- | 01/16/2025 | 08/28/2025 | | 944,534 | 0.959802999999 9996 | | | | 123,942 | | 123,942 | | 123,942 | | | 1,896 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500692 | Currency | CITI-579100KKDGKCFFKKF093 | 05/28/2025 | 08/29/2025 | | 717,200 | 0.880234999999 9999 | | | | 26,901 | | 26,901 | | 26,901 | | | 1,452 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500809 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 09/02/2025 | | 2,477,719 | 0.850431000000 0005 | | | | 6,545 | | 6,545 | | 6,545 | | | 5,141 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500036 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 09/15/2025 | | 7,602 | 0.959740000000 0004 | | | | 1,007 | | 1,007 | | 1,007 | | | 17 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401486 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 09/15/2025 | | 17,070 | 0.930378000000 0004 | | | | 1,670 | | 1,670 | | 2,067 | | | 39 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500563 | Currency | DB- | 04/16/2025 | 09/15/2025 | | 2,489,762 | 0.871861 | | | | 71,671 | | 71,671 | | 71,671 | | | 5,682 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400445 | Currency | SG-549300F35UE0B0M1WJ55 | 04/22/2024 | 09/23/2025 | | 672,902 | 0.913950999999 9996 | | | | 53,172 | | 53,172 | | 80,114 | | | 1,616 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400251 | Currency | SG-549300F35UE0B0M1WJ55 | 02/28/2024 | 09/23/2025 | | 2,968,608 | 0.899668000000 0002 | | | | 184,518 | | 184,518 | | 347,912 | | | 7,127 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401048 | Currency | SG-549300F35UE0B0M1WJ55 | 09/20/2024 | 09/23/2025 | | 218,646 | 0.885564000000 0002 | | | | 9,949 | | 9,949 | | 25,223 | | | 525 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500414 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/20/2025 | 09/24/2025 | | 175,020 | 0.914494999999 9995 | | | | 13,955 | | 13,955 | | 13,955 | | | 423 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401366 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 09/24/2025 | | 1,080,844 | 0.909717 | | | | 80,081 | | 80,081 | | 128,103 | | | 2,610 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500671 | Currency | CITI-579100KKDGKCFFKKF093 | 05/22/2025 | 09/24/2025 | | 173,819 | 0.878437000000 0002 | | | | 6,459 | | 6,459 | | 6,459 | | | 420 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500783 | Currency | CITI-579100KKDGKCFFKKF093 | 06/24/2025 | 09/24/2025 | | 273,564 | 0.855377000000 0005 | | | | 2,717 | | 2,717 | | 2,717 | | | 661 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500153 | Currency | DB- | 01/16/2025 | 09/29/2025 | | 1,138,233 | 0.958084000000 0005 | | | | 149,751 | | 149,751 | | 149,751 | | | 2,830 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500810 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 09/30/2025 | | 2,544,220 | 0.848886000000 0003 | | | | 6,758 | | 6,758 | | 6,758 | | | 6,361 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500564 | Currency | DB- | 04/16/2025 | 10/14/2025 | | 126,153 | 0.870375000000 0001 | | | | 3,650 | | 3,650 | | 3,650 | | | 339 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500037 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 10/15/2025 | | 7,827 | 0.958102000000 0001 | | | | 1,039 | | 1,039 | | 1,039 | | | 21 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401487 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 10/15/2025 | | 18,559 | 0.928692999999 9999 | | | | 1,818 | | 1,818 | | 2,249 | | | 50 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400446 | Currency | SG-549300F35UE0B0M1WJ55 | 04/22/2024 | 10/22/2025 | | 1,916,946 | 0.912541999999 9996 | | | | 152,048 | | 152,048 | | 228,374 | | | 5,346 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400252 | Currency | SG-549300F35UE0B0M1WJ55 | 02/28/2024 | 10/22/2025 | | 2,359,927 | 0.898536 | | | | 148,089 | | 148,089 | | 276,833 | | | 6,582 | | .0004 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: Euro Short: United States Dollar | | TE2500415 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/20/2025 | 10/24/2025 | | 193,863 | 0.913074999999 9997 | | | | 15,525 | | 15,525 | | 15,525 | | | 545 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401367 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 10/24/2025 | | 1,279,696 | 0.908268999999 9999 | | | | 95,205 | | 95,205 | | 151,760 | | | 3,601 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500154 | Currency | DB- | 01/16/2025 | 10/30/2025 | | 1,328,410 | 0.956407000000 0001 | | | | 175,033 | | 175,033 | | 175,033 | | | 3,835 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500811 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 10/31/2025 | | 3,954,482 | 0.847203000000 0004 | | | | 10,244 | | 10,244 | | 10,244 | | | 11,416 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500565 | Currency | DB- | 04/16/2025 | 11/13/2025 | | 70,262 | 0.868890000000 0005 | | | | 2,037 | | 2,037 | | 2,037 | | | 214 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500038 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 11/17/2025 | | 8,737 | 0.956319000000 0003 | | | | 1,160 | | 1,160 | | 1,160 | | | 27 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401488 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 11/17/2025 | | 21,655 | 0.926868000000 0003 | | | | 2,120 | | 2,120 | | 2,622 | | | 67 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400833 | Currency | CITI-579100KKDGKCFFKKF093 | 08/13/2024 | 11/19/2025 | | 114,737 | 0.896379000000 0004 | | | | 7,103 | | 7,103 | | 13,434 | | | 356 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400447 | Currency | SG-549300F35UE0B0M1WJ55 | 04/22/2024 | 11/21/2025 | | 1,926,858 | 0.911112000000 0003 | | | | 153,140 | | 153,140 | | 229,317 | | | 6,029 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400253 | Currency | SG-549300F35UE0B0M1WJ55 | 02/28/2024 | 11/21/2025 | | 1,932,701 | 0.897367000000 0003 | | | | 122,132 | | 122,132 | | 226,543 | | | 6,048 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401368 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 11/25/2025 | | 1,462,238 | 0.906779 | | | | 109,056 | | 109,056 | | 173,196 | | | 4,640 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500155 | Currency | DB- | 01/16/2025 | 11/28/2025 | | 1,521,088 | 0.954872999999 9997 | | | | 200,423 | | 200,423 | | 200,423 | | | 4,876 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500813 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 12/01/2025 | | 3,756,571 | 0.845623000000 0001 | | | | 9,219 | | 9,219 | | 9,219 | | | 12,165 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500039 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 12/15/2025 | | 15,034 | 0.954807999999 9999 | | | | 1,999 | | 1,999 | | 1,999 | | | 51 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401192 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 12/15/2025 | | 17,919 | 0.897908000000 0004 | | | | 1,173 | | 1,173 | | 2,106 | | | 61 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500566 | Currency | DB- | 04/16/2025 | 12/15/2025 | | 995,759 | 0.867342999999 9998 | | | | 29,063 | | 29,063 | | 29,063 | | | 3,371 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400448 | Currency | SG-549300F35UE0B0M1WJ55 | 04/22/2024 | 12/23/2025 | | 1,621,692 | 0.909595000000 0004 | | | | 129,596 | | 129,596 | | 193,215 | | | 5,621 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400254 | Currency | SG-549300F35UE0B0M1WJ55 | 02/28/2024 | 12/23/2025 | | 2,096,777 | 0.896124000000 0003 | | | | 134,026 | | 134,026 | | 246,118 | | | 7,268 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401369 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 12/24/2025 | | 1,570,259 | 0.905456999999 9996 | | | | 117,885 | | 117,885 | | 186,258 | | | 5,458 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500156 | Currency | DB- | 01/16/2025 | 12/30/2025 | | 1,704,080 | 0.953170999999 9999 | | | | 225,169 | | 225,169 | | 225,169 | | | 6,025 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500814 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 12/31/2025 | | 3,787,793 | 0.844167 | | | | 10,294 | | 10,294 | | 10,294 | | | 13,392 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401466 | Currency | CITI-579100KKDGKCFFKKF093 | 11/13/2024 | 01/12/2026 | | 1,131,446 | 0.921829000000 0001 | | | | 108,226 | | 108,226 | | 136,632 | | | 4,131 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500567 | Currency | DB- | 04/16/2025 | 01/12/2026 | | 2,532,676 | 0.865931000000 0001 | | | | 73,992 | | 73,992 | | 73,992 | | | 9,248 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500040 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 01/15/2026 | | 17,014 | 0.952976999999 9996 | | | | 2,260 | | 2,260 | | 2,260 | | | 63 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401193 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 01/15/2026 | | 20,246 | 0.896538999999 9997 | | | | 1,331 | | 1,331 | | 2,378 | | | 75 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400449 | Currency | SG-549300F35UE0B0M1WJ55 | 04/22/2024 | 01/21/2026 | | 1,162,306 | 0.907951999999 9998 | | | | 92,596 | | 92,596 | | 138,217 | | | 4,342 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400255 | Currency | SG-549300F35UE0B0M1WJ55 | 02/28/2024 | 01/21/2026 | | 1,328,238 | 0.895000000000 0002 | | | | 85,359 | | 85,359 | | 155,696 | | | 4,962 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401370 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 01/23/2026 | | 1,975,258 | 0.903963999999 9999 | | | | 148,215 | | 148,215 | | 233,847 | | | 7,416 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500157 | Currency | DB- | 01/16/2025 | 01/29/2026 | | 1,861,346 | 0.951420000000 0004 | | | | 245,378 | | 245,378 | | 245,378 | | | 7,091 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500815 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 02/02/2026 | | 2,642,095 | 0.842423999999 9995 | | | | 6,271 | | 6,271 | | 6,271 | | | 10,138 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401467 | Currency | CITI-579100KKDGKCFFKKF093 | 11/13/2024 | 02/09/2026 | | 3,175,130 | 0.920277000000 0001 | | | | 302,932 | | 302,932 | | 382,532 | | | 12,382 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500041 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 02/17/2026 | | 18,863 | 0.95121 | | | | 2,503 | | 2,503 | | 2,503 | | | 75 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401194 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 02/17/2026 | | 21,971 | 0.895349999999 9999 | | | | 1,454 | | 1,454 | | 2,575 | | | 87 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400835 | Currency | CITI-579100KKDGKCFFKKF093 | 08/13/2024 | 02/19/2026 | | 114,801 | 0.893575000000 0001 | | | | 7,368 | | 7,368 | | 13,427 | | | 458 | | .0004 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: Euro Short: United States Dollar | | TE2400450 | Currency | SG-549300F35UE0B0M1WJ55 | 04/22/2024 | 02/23/2026 | | 714,397 | 0.9064379999999997 | | | | 56,953 | | 56,953 | | 84,747 | | | 2,874 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400256 | Currency | SG-549300F35UE0B0M1WJ55 | 02/28/2024 | 02/23/2026 | | 1,159,333 | 0.8937249999999999 | | | | 74,869 | | 74,869 | | 135,600 | | | 4,663 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400333 | Currency | SG-549300F35UE0B0M1WJ55 | 03/21/2024 | 02/23/2026 | | 1,195,479 | 0.891822 | | | | 74,493 | | 74,493 | | 139,530 | | | 4,809 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401371 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 02/25/2026 | | 2,601,990 | 0.9024799999999995 | | | | 195,460 | | 195,460 | | 307,305 | | | 10,511 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500158 | Currency | DB- | 01/16/2025 | 02/26/2026 | | 1,954,374 | 0.9499379999999995 | | | | 257,421 | | 257,421 | | 257,421 | | | 7,912 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500816 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 03/02/2026 | | 2,408,632 | 0.8411349999999997 | | | | 5,541 | | 5,541 | | 5,541 | | | 9,874 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401468 | Currency | CITI-579100KKDGKCFFKKF093 | 11/13/2024 | 03/11/2026 | | 3,180,819 | 0.9186309999999998 | | | | 302,683 | | 302,683 | | 382,266 | | | 13,280 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500042 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 03/16/2026 | | 18,773 | 0.9497630000000002 | | | | 2,489 | | 2,489 | | 2,489 | | | 79 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401195 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 03/16/2026 | | 20,874 | 0.8942940000000003 | | | | 1,386 | | 1,386 | | 2,442 | | | 88 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400451 | Currency | SG-549300F35UE0B0M1WJ55 | 04/22/2024 | 03/23/2026 | | 682,541 | 0.9051580000000002 | | | | 54,447 | | 54,447 | | 80,801 | | | 2,917 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400257 | Currency | SG-549300F35UE0B0M1WJ55 | 02/28/2024 | 03/23/2026 | | 1,186,963 | 0.8926779999999997 | | | | 77,014 | | 77,014 | | 138,579 | | | 5,073 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401049 | Currency | SG-549300F35UE0B0M1WJ55 | 09/20/2024 | 03/23/2026 | | 377,671 | 0.8808920000000001 | | | | 19,195 | | 19,195 | | 43,511 | | | 1,614 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401372 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 03/25/2026 | | 3,235,249 | 0.9012419999999999 | | | | 243,326 | | 243,326 | | 381,324 | | | 13,879 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500159 | Currency | DB- | 01/16/2025 | 03/30/2026 | | 2,018,402 | 0.9482629999999997 | | | | 265,627 | | 265,627 | | 265,627 | | | 8,740 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500817 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 03/31/2026 | | 1,953,965 | 0.8398419999999998 | | | | 4,425 | | 4,425 | | 4,425 | | | 8,461 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401469 | Currency | CITI-579100KKDGKCFFKKF093 | 11/13/2024 | 04/10/2026 | | 3,320,676 | 0.9169819999999996 | | | | 314,839 | | 314,839 | | 398,329 | | | 14,643 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500043 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 04/15/2026 | | 23,250 | 0.9481420000000004 | | | | 3,075 | | 3,075 | | 3,075 | | | 103 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401196 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 04/15/2026 | | 24,614 | 0.893096 | | | | 1,638 | | 1,638 | | 2,876 | | | 110 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400452 | Currency | SG-549300F35UE0B0M1WJ55 | 04/22/2024 | 04/22/2026 | | 111,585 | 0.9037659999999996 | | | | 8,883 | | 8,883 | | 13,199 | | | 502 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401274 | Currency | SG-549300F35UE0B0M1WJ55 | 10/22/2024 | 04/22/2026 | | 706,487 | 0.9015919999999995 | | | | 54,409 | | 54,409 | | 83,370 | | | 3,181 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400258 | Currency | SG-549300F35UE0B0M1WJ55 | 02/28/2024 | 04/22/2026 | | 1,162,137 | 0.8915689999999994 | | | | 75,586 | | 75,586 | | 135,615 | | | 5,233 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401373 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 04/24/2026 | | 3,901,732 | 0.8998829999999999 | | | | 292,895 | | 292,895 | | 459,597 | | | 17,630 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500160 | Currency | DB- | 01/16/2025 | 04/29/2026 | | 2,031,838 | 0.9467010000000001 | | | | 266,684 | | 266,684 | | 266,684 | | | 9,259 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500818 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 04/30/2026 | | 2,046,870 | 0.8385390000000003 | | | | 4,197 | | 4,197 | | 4,197 | | | 9,343 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401470 | Currency | CITI-579100KKDGKCFFKKF093 | 11/13/2024 | 05/11/2026 | | 3,326,675 | 0.9153280000000003 | | | | 313,872 | | 313,872 | | 398,896 | | | 15,460 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500044 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 05/15/2026 | | 25,152 | 0.9465529999999998 | | | | 3,317 | | 3,317 | | 3,317 | | | 118 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401197 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 05/15/2026 | | 24,848 | 0.8920209999999995 | | | | 1,657 | | 1,657 | | 2,904 | | | 116 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400837 | Currency | CITI-579100KKDGKCFFKKF093 | 08/13/2024 | 05/19/2026 | | 111,109 | 0.8908690000000002 | | | | 7,276 | | 7,276 | | 12,972 | | | 523 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401558 | Currency | SG-549300F35UE0B0M1WJ55 | 11/21/2024 | 05/22/2026 | | 685,263 | 0.924898 | | | | 72,867 | | 72,867 | | 83,070 | | | 3,240 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2400259 | Currency | SG-549300F35UE0B0M1WJ55 | 02/28/2024 | 05/22/2026 | | 1,163,580 | 0.890463 | | | | 75,800 | | 75,800 | | 135,801 | | | 5,502 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401050 | Currency | SG-549300F35UE0B0M1WJ55 | 09/20/2024 | 05/22/2026 | | 79,679 | 0.8785709999999999 | | | | 4,057 | | 4,057 | | 9,175 | | | 377 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401374 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 05/26/2026 | | 3,672,190 | 0.898505 | | | | 275,247 | | 275,247 | | 432,529 | | | 17,472 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500161 | Currency | DB- | 01/16/2025 | 05/28/2026 | | 1,980,084 | 0.9452150000000003 | | | | 259,270 | | 259,270 | | 259,270 | | | 9,450 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: Euro Short: United States Dollar | | TE2301486 | Currency | CITI-579100KKDGKCFFKKF093 | 12/26/2023 | 06/01/2026 | | 37,977 | 0.8705450000000001 | | | | 1,587 | | 1,587 | | 4,335 | | | 182 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500819 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 06/01/2026 | | 114,537 | 0.8372260000000003 | | | | 219 | | 219 | | 219 | | | 549 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401471 | Currency | CITI-579100KKDGKCFFKKF093 | 11/13/2024 | 06/02/2026 | | 3,265,530 | 0.9141679999999998 | | | | 307,072 | | 307,072 | | 391,461 | | | 15,680 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500045 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 06/15/2026 | | 28,978 | 0.9449220000000004 | | | | 3,810 | | 3,810 | | 3,810 | | | 142 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401198 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 06/15/2026 | | 26,439 | 0.8908679999999999 | | | | 1,765 | | 1,765 | | 3,090 | | | 129 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500196 | Currency | SG-549300F35UE0B0M1WJ55 | 01/21/2025 | 06/23/2026 | | 17,782 | 0.9322460000000002 | | | | 2,075 | | 2,075 | | 2,075 | | | 88 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2400260 | Currency | SG-549300F35UE0B0M1WJ55 | 02/28/2024 | 06/23/2026 | | 1,399,610 | 0.8892860000000002 | | | | 91,329 | | 91,329 | | 163,371 | | | 6,930 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401375 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 06/24/2026 | | 4,388,833 | 0.8972750000000004 | | | | 328,595 | | 328,595 | | 516,917 | | | 21,761 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500162 | Currency | DB- | 01/16/2025 | 06/29/2026 | | 1,884,040 | 0.9435829999999995 | | | | 246,047 | | 246,047 | | 246,047 | | | 9,407 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500820 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 06/30/2026 | | 104,645 | 0.8360919999999995 | | | | 193 | | 193 | | 193 | | | 523 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500046 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 07/15/2026 | | 30,922 | 0.9433380000000001 | | | | 4,052 | | 4,052 | | 4,052 | | | 158 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401199 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 07/15/2026 | | 26,266 | 0.8897589999999997 | | | | 1,754 | | 1,754 | | 3,062 | | | 134 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2400261 | Currency | SG-549300F35UE0B0M1WJ55 | 02/28/2024 | 07/22/2026 | | 1,374,886 | 0.8882229999999998 | | | | 89,717 | | 89,717 | | 159,819 | | | 7,081 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401376 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 07/24/2026 | | 4,586,379 | 0.8959629999999995 | | | | 342,250 | | 342,250 | | 537,613 | | | 23,684 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500163 | Currency | DB- | 01/16/2025 | 07/30/2026 | | 1,789,742 | 0.9420009999999998 | | | | 232,872 | | 232,872 | | 232,872 | | | 9,314 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500821 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 07/31/2026 | | 59,400 | 0.83492 | | | | 100 | | 100 | | 100 | | | 309 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2400839 | Currency | CITI-579100KKDGKCFFKKF093 | 08/13/2024 | 08/12/2026 | | 52,545 | 0.8882569999999996 | | | | 3,478 | | 3,478 | | 6,089 | | | 278 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500047 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 08/17/2026 | | 18,114 | 0.9416259999999996 | | | | 2,364 | | 2,364 | | 2,364 | | | 96 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401489 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 08/17/2026 | | 17,364 | 0.9123719999999996 | | | | 1,656 | | 1,656 | | 2,065 | | | 92 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401200 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 08/17/2026 | | 27,999 | 0.8885729999999995 | | | | 1,870 | | 1,870 | | 3,243 | | | 149 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2400453 | Currency | SG-549300F35UE0B0M1WJ55 | 04/22/2024 | 08/21/2026 | | 736,022 | 0.8983839999999996 | | | | 57,956 | | 57,956 | | 86,147 | | | 3,932 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401275 | Currency | SG-549300F35UE0B0M1WJ55 | 10/22/2024 | 08/21/2026 | | 106,103 | 0.8967359999999998 | | | | 8,145 | | 8,145 | | 12,396 | | | 567 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2400334 | Currency | SG-549300F35UE0B0M1WJ55 | 03/21/2024 | 08/21/2026 | | 172,658 | 0.8853159999999999 | | | | 10,886 | | 10,886 | | 19,915 | | | 922 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401051 | Currency | SG-549300F35UE0B0M1WJ55 | 09/20/2024 | 08/21/2026 | | 260,241 | 0.8760780000000002 | | | | 13,522 | | 13,522 | | 29,704 | | | 1,390 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401377 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 08/25/2026 | | 4,412,085 | 0.8946220000000003 | | | | 328,253 | | 328,253 | | 513,940 | | | 23,686 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2301169 | Currency | CITI-579100KKDGKCFFKKF093 | 09/26/2023 | 08/26/2026 | | 29,229,163 | 0.9023640000000005 | | | | 2,447,642 | | 2,447,642 | | 3,433,694 | | | 157,102 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500164 | Currency | DB- | 01/16/2025 | 08/28/2026 | | 1,615,714 | 0.9405390000000001 | | | | 209,524 | | 209,524 | | 209,524 | | | 8,705 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500822 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 08/31/2026 | | 907,964 | 0.8337989999999996 | | | | 1,447 | | 1,447 | | 1,447 | | | 4,904 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500048 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 09/15/2026 | | 18,944 | 0.940133 | | | | 2,463 | | 2,463 | | 2,463 | | | 104 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401490 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 09/15/2026 | | 19,386 | 0.9109500000000004 | | | | 1,840 | | 1,840 | | 2,292 | | | 107 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401201 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 09/15/2026 | | 30,478 | 0.8876260000000003 | | | | 2,039 | | 2,039 | | 3,511 | | | 168 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401378 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 09/23/2026 | | 3,395,241 | 0.8934210000000002 | | | | 251,952 | | 251,952 | | 393,242 | | | 18,832 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500165 | Currency | DB- | 01/16/2025 | 09/29/2026 | | 1,773,999 | 0.9389410000000003 | | | | 229,219 | | 229,219 | | 229,219 | | | 9,906 | | 0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: Euro Short: United States Dollar | | TE2500642 | Currency | CITI-579100KKDGKCFFKKF093 | 05/14/2025 | 09/30/2026 | | 6,231,069 | 0.8680560000000 0005 | | | | 274,183 | | 274,183 | | 274,183 | | | 34,833 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500049 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 10/15/2026 | | 18,752 | 0.9385700000000 0002 | | | | 2,427 | | 2,427 | | 2,427 | | | 107 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401491 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 10/15/2026 | | 20,715 | 0.9094680000000 0005 | | | | 1,956 | | 1,956 | | 2,433 | | | 118 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401202 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 10/15/2026 | | 33,467 | 0.8865250000000 0001 | | | | 2,236 | | 2,236 | | 3,832 | | | 190 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401379 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 10/23/2026 | | 2,765,670 | 0.8921360000000 0004 | | | | 204,357 | | 204,357 | | 318,237 | | | 15,851 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500166 | Currency | DB- | 01/16/2025 | 10/29/2026 | | 1,592,496 | 0.9374440000000 0006 | | | | 204,927 | | 204,927 | | 204,927 | | | 9,185 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500050 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 11/16/2026 | | 19,970 | 0.9369490000000 0003 | | | | 2,573 | | 2,573 | | 2,573 | | | 117 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401492 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 11/16/2026 | | 22,988 | 0.9079369999999 9999 | | | | 2,158 | | 2,158 | | 2,681 | | | 135 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401203 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 11/16/2026 | | 34,638 | 0.8852689999999 9997 | | | | 2,306 | | 2,306 | | 3,938 | | | 203 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401380 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 11/25/2026 | | 1,391,478 | 0.8907920000000 0003 | | | | 102,411 | | 102,411 | | 158,943 | | | 8,240 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500167 | Currency | DB- | 01/16/2025 | 11/27/2026 | | 1,404,355 | 0.9360140000000 0001 | | | | 180,019 | | 180,019 | | 180,019 | | | 8,333 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500051 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 12/15/2026 | | 19,666 | 0.9354850000000 0001 | | | | 2,523 | | 2,523 | | 2,523 | | | 119 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401493 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 12/15/2026 | | 23,351 | 0.9065569999999 9995 | | | | 2,181 | | 2,181 | | 2,705 | | | 141 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401204 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 12/15/2026 | | 33,556 | 0.8843299999999 9995 | | | | 2,235 | | 2,235 | | 3,792 | | | 203 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401381 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 12/23/2026 | | 1,500,695 | 0.8903689999999 9997 | | | | 111,374 | | 111,374 | | 170,487 | | | 9,130 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500168 | Currency | DB- | 01/16/2025 | 12/30/2026 | | 1,628,690 | 0.934396 | | | | 207,867 | | 207,867 | | 207,867 | | | 9,974 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500227 | Currency | DB- | 01/28/2025 | 12/30/2026 | | 421,902 | 0.9246379999999 9996 | | | | 48,878 | | 48,878 | | 48,878 | | | 2,584 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500052 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 01/15/2027 | | 20,598 | 0.9338109999999 9995 | | | | 2,626 | | 2,626 | | 2,626 | | | 128 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401494 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 01/15/2027 | | 24,981 | 0.9049469999999 9995 | | | | 2,315 | | 2,315 | | 2,874 | | | 155 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401205 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 01/15/2027 | | 34,717 | 0.8833140000000 0004 | | | | 2,310 | | 2,310 | | 3,899 | | | 216 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401382 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 01/25/2027 | | 1,524,450 | 0.8881860000000 0003 | | | | 110,931 | | 110,931 | | 171,899 | | | 9,549 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500169 | Currency | DB- | 01/16/2025 | 01/28/2027 | | 3,079,563 | 0.9329049999999 9998 | | | | 390,767 | | 390,767 | | 390,767 | | | 19,341 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401495 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 02/12/2027 | | 59,724 | 0.9036279999999 9999 | | | | 5,498 | | 5,498 | | 6,834 | | | 380 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401206 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 02/16/2027 | | 34,767 | 0.8822229999999 9998 | | | | 2,306 | | 2,306 | | 3,882 | | | 222 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401383 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 02/24/2027 | | 1,960,405 | 0.8869860000000 0005 | | | | 141,858 | | 141,858 | | 219,821 | | | 12,591 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500170 | Currency | DB- | 01/16/2025 | 02/25/2027 | | 1,805,422 | 0.9313940000000 0006 | | | | 227,640 | | 227,640 | | 227,640 | | | 11,605 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500054 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 03/15/2027 | | 20,681 | 0.9308800000000 0004 | | | | 2,608 | | 2,608 | | 2,608 | | | 135 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401496 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 03/15/2027 | | 24,037 | 0.9021749999999 9995 | | | | 2,197 | | 2,197 | | 2,734 | | | 157 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401207 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 03/15/2027 | | 31,433 | 0.8813680000000 0004 | | | | 2,082 | | 2,082 | | 3,493 | | | 205 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401384 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 03/24/2027 | | 1,962,866 | 0.8858740000000 0005 | | | | 141,307 | | 141,307 | | 218,946 | | | 12,921 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500171 | Currency | DB- | 01/16/2025 | 03/30/2027 | | 984,545 | 0.9299469999999 9997 | | | | 123,602 | | 123,602 | | 123,602 | | | 6,512 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500055 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 04/15/2027 | | 23,563 | 0.9293200000000 0003 | | | | 2,954 | | 2,954 | | 2,954 | | | 158 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401497 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 04/15/2027 | | 27,693 | 0.9007039999999 9995 | | | | 2,512 | | 2,512 | | 3,131 | | | 185 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: Euro Short: United States Dollar | | TE2401208 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 04/15/2027 | | 34,846 | 0.8802820000000 0001 | | | | 2,299 | | 2,299 | | 3,850 | | | 233 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401385 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 04/23/2027 | | 1,917,979 | 0.8846370000000 0001 | | | | 137,202 | | 137,202 | | 212,725 | | | 12,916 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500172 | Currency | DB- | 01/16/2025 | 04/29/2027 | | 709,050 | 0.9284879999999 9998 | | | | 88,538 | | 88,538 | | 88,538 | | | 4,797 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500056 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 05/17/2027 | | 23,362 | 0.9277530000000 0005 | | | | 2,912 | | 2,912 | | 2,912 | | | 160 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401498 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 05/17/2027 | | 27,824 | 0.8992299999999 9997 | | | | 2,506 | | 2,506 | | 3,126 | | | 191 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401209 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 05/17/2027 | | 33,776 | 0.8790430000000 0002 | | | | 2,215 | | 2,215 | | 3,710 | | | 232 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401386 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 05/25/2027 | | 1,825,899 | 0.8833879999999 9995 | | | | 129,877 | | 129,877 | | 201,298 | | | 12,593 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500173 | Currency | DB- | 01/16/2025 | 05/28/2027 | | 439,418 | 0.9271019999999 9998 | | | | 54,595 | | 54,595 | | 54,595 | | | 3,037 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2301487 | Currency | CITI-579100KKDGKCFFKKF093 | 12/26/2023 | 06/01/2027 | | 38,600 | 0.8564819999999 9997 | | | | 1,495 | | 1,495 | | 4,122 | | | 267 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500057 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 06/15/2027 | | 24,615 | 0.9263499999999 9995 | | | | 3,052 | | 3,052 | | 3,052 | | | 172 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401499 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 06/15/2027 | | 29,735 | 0.8979049999999 9995 | | | | 2,660 | | 2,660 | | 3,322 | | | 208 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401210 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 06/15/2027 | | 34,939 | 0.8781170000000 0004 | | | | 2,287 | | 2,287 | | 3,817 | | | 244 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401387 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 06/23/2027 | | 8,017,400 | 0.8822640000000 0005 | | | | 567,394 | | 567,394 | | 879,073 | | | 56,415 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500174 | Currency | DB- | 01/16/2025 | 06/29/2027 | | 182,256 | 0.9255750000000 0004 | | | | 22,518 | | 22,518 | | 22,518 | | | 1,288 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500058 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 07/15/2027 | | 24,194 | 0.9248659999999 9997 | | | | 2,983 | | 2,983 | | 2,983 | | | 173 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401500 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 07/15/2027 | | 30,363 | 0.8965149999999 9995 | | | | 2,698 | | 2,698 | | 3,373 | | | 217 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401211 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 07/15/2027 | | 33,849 | 0.877193 | | | | 2,213 | | 2,213 | | 3,679 | | | 242 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401388 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 07/23/2027 | | 27,309 | 0.8810550000000 0003 | | | | 1,922 | | 1,922 | | 2,978 | | | 196 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500175 | Currency | DB- | 01/16/2025 | 07/29/2027 | | 3,246 | 0.9241460000000 0002 | | | | 399 | | 399 | | 399 | | | 23 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500059 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 08/16/2027 | | 25,455 | 0.9233379999999 9999 | | | | 3,121 | | 3,121 | | 3,121 | | | 186 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401501 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 08/16/2027 | | 34,221 | 0.8950820000000 0004 | | | | 3,021 | | 3,021 | | 3,779 | | | 250 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401212 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 08/16/2027 | | 35,034 | 0.8759639999999 9996 | | | | 2,278 | | 2,278 | | 3,786 | | | 256 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500176 | Currency | DB- | 01/16/2025 | 08/30/2027 | | 3,252 | 0.922628 | | | | 398 | | 398 | | 398 | | | 24 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500060 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 09/15/2027 | | 25,618 | 0.9219110000000 0004 | | | | 3,126 | | 3,126 | | 3,126 | | | 190 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401502 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 09/15/2027 | | 34,464 | 0.8937500000000 0004 | | | | 3,024 | | 3,024 | | 3,784 | | | 256 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401213 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 09/15/2027 | | 35,071 | 0.8750440000000 0004 | | | | 2,278 | | 2,278 | | 3,770 | | | 261 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500177 | Currency | DB- | 01/16/2025 | 09/29/2027 | | 14,112 | 0.9212259999999 9999 | | | | 1,717 | | 1,717 | | 1,717 | | | 106 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500061 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 10/15/2027 | | 42,265 | 0.9227480000000 0001 | | | | 5,247 | | 5,247 | | 5,247 | | | 320 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401503 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 10/15/2027 | | 57,357 | 0.8923980000000 0002 | | | | 5,000 | | 5,000 | | 6,262 | | | 434 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401214 | Currency | CITI-579100KKDGKCFFKKF093 | 10/11/2024 | 10/15/2027 | | 1,100,970 | 0.8740489999999 9996 | | | | 71,358 | | 71,358 | | 117,735 | | | 8,333 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2500062 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 11/15/2027 | | 25,993 | 0.918991 | | | | 3,138 | | 3,138 | | 3,138 | | | 200 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401504 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 11/15/2027 | | 34,942 | 0.8910489999999 9998 | | | | 3,027 | | 3,027 | | 3,793 | | | 269 | | .0004 |
| Long: Euro Short: United States Dollar | | TE2401561 | Currency | CITI-579100KKDGKCFFKKF093 | 11/22/2024 | 11/30/2027 | | 504,113 | 0.9008199999999 9995 | | | | 49,956 | | 49,956 | | 55,207 | | | 3,918 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: Euro Short: United States Dollar | | TE2500063 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 12/15/2027 | | 25,198 | 0.917583000000 0004 | | | | 3,026 | | 3,026 | | 3,026 | | | 198 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401505 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 12/15/2027 | | 33,963 | 0.889758999999 9997 | | | | 2,926 | | 2,926 | | 3,666 | | | 266 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500064 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 01/14/2028 | | 26,083 | 0.916093999999 9996 | | | | 3,114 | | 3,114 | | 3,114 | | | 208 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401506 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 01/14/2028 | | 35,233 | 0.888342999999 9999 | | | | 3,012 | | 3,012 | | 3,782 | | | 281 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500065 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 02/15/2028 | | 26,131 | 0.914610000000 0003 | | | | 3,103 | | 3,103 | | 3,103 | | | 212 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401507 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 02/15/2028 | | 35,325 | 0.886970000000 0004 | | | | 3,002 | | 3,002 | | 3,772 | | | 286 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500066 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 03/15/2028 | | 24,482 | 0.913270000000 0003 | | | | 2,894 | | 2,894 | | 2,894 | | | 201 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401508 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 03/15/2028 | | 33,101 | 0.885788000000 0002 | | | | 2,799 | | 2,799 | | 3,518 | | | 272 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500067 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 04/13/2028 | | 26,209 | 0.911904000000 0005 | | | | 3,082 | | 3,082 | | 3,082 | | | 219 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401509 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 04/13/2028 | | 35,433 | 0.884569999999 9996 | | | | 2,979 | | 2,979 | | 3,747 | | | 296 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500068 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 05/15/2028 | | 25,405 | 0.910425000000 0004 | | | | 2,971 | | 2,971 | | 2,971 | | | 215 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401510 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 05/15/2028 | | 34,341 | 0.883255000000 0001 | | | | 2,871 | | 2,871 | | 3,612 | | | 291 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2301488 | Currency | CITI-579100KKDGKCFFKKF093 | 12/26/2023 | 05/31/2028 | | 691,947 | 0.844095999999 9996 | | | | 24,992 | | 24,992 | | 69,423 | | | 5,909 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500069 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 06/15/2028 | | 26,293 | 0.908993999999 9997 | | | | 3,059 | | 3,059 | | 3,059 | | | 226 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401511 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 06/15/2028 | | 35,536 | 0.881993999999 9994 | | | | 2,956 | | 2,956 | | 3,719 | | | 306 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500070 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 07/17/2028 | | 25,487 | 0.907495000000 0005 | | | | 2,947 | | 2,947 | | 2,947 | | | 222 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401512 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 07/17/2028 | | 34,441 | 0.880678999999 9999 | | | | 2,846 | | 2,846 | | 3,583 | | | 301 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500071 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 08/15/2028 | | 26,376 | 0.906162000000 0002 | | | | 3,032 | | 3,032 | | 3,032 | | | 233 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401513 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 08/15/2028 | | 35,636 | 0.879514000000 0002 | | | | 2,928 | | 2,928 | | 3,686 | | | 315 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500072 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 09/15/2028 | | 26,417 | 0.904741000000 0002 | | | | 3,018 | | 3,018 | | 3,018 | | | 237 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401514 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 09/15/2028 | | 35,686 | 0.878276999999 9997 | | | | 2,914 | | 2,914 | | 3,669 | | | 320 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500073 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 10/16/2028 | | 25,606 | 0.903301000000 0002 | | | | 2,906 | | 2,906 | | 2,906 | | | 232 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401515 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 10/16/2028 | | 34,585 | 0.877021999999 9997 | | | | 2,805 | | 2,805 | | 3,534 | | | 314 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2401516 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 11/15/2028 | | 413,545 | 0.875835000000 0003 | | | | 33,342 | | 33,342 | | 42,015 | | | 3,799 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500075 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 12/15/2028 | | 25,589 | 0.900579000000 0002 | | | | 2,870 | | 2,870 | | 2,870 | | | 238 | | 0004 |
| Long: Euro Short: United States Dollar | | TE2500076 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 01/12/2029 | | 24,773 | 0.899228999999 9995 | | | | 2,760 | | 2,760 | | 2,760 | | | 233 | | 0004 |
| Long: United States Dollar Short: Australian Dollar | | TE2500665 | Currency | CITI-579100KKDGKCFFKKF093 | 05/21/2025 | 08/22/2025 | | 31,847,344 | 1.549450999999 999 | | | | (527,141) | | (527,141) | | (527,141) | | | 60,519 | | 0004 |
| Long: United States Dollar Short: Australian Dollar | | TE2500666 | Currency | CITI-579100KKDGKCFFKKF093 | 05/21/2025 | 08/22/2025 | | 36,838,508 | 1.549450999999 999 | | | | (609,755) | | (609,755) | | (609,755) | | | 70,004 | | 0004 |
| Long: United States Dollar Short: British Pounds | | TE2500776 | Currency | MS-I7331LVCZKQKX5T7XV54 | 06/23/2025 | 07/07/2025 | | 508,300,538 | 0.741192999999 9999 | | | | (7,989,713) | | (7,989,713) | | (7,989,713) | | | 354,396 | | 0004 |
| Long: United States Dollar Short: British Pounds | | TE2301205 | Currency | CITI-579100KKDGKCFFKKF093 | 10/12/2023 | 07/14/2025 | | 7,309,200 | 0.820883000000 0003 | | | | (913,381) | | (913,381) | | (720,449) | | | 7,207 | | 0004 |
| Long: United States Dollar Short: British Pounds | | TE2500280 | Currency | CITI-579100KKDGKCFFKKF093 | 02/13/2025 | 07/15/2025 | | 407,105 | 0.799561999999 9999 | | | | (38,980) | | (38,980) | | (38,980) | | | 415 | | 0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: British Pounds | | TE2301402 | Currency | CIBC-549300TDJKVQJ41VN031 | 12/11/2023 | 07/15/2025 | | 7,952,219 | 0.796759 | | | | (730,870) | | (730,870) | | (760,908) | | | 8,116 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400520 | Currency | CITI-579100KKDGKCFFKKF093 | 05/13/2024 | 07/15/2025 | | 2,877,707 | 0.7935410000000005 | | | | (251,792) | | (251,792) | | (274,241) | | | 2,937 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301440 | Currency | CIBC-549300TDJKVQJ41VN031 | 12/18/2023 | 07/15/2025 | | 3,078,523 | 0.7906389999999998 | | | | (257,120) | | (257,120) | | (292,306) | | | 3,142 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400096 | Currency | CITI-579100KKDGKCFFKKF093 | 01/23/2024 | 07/15/2025 | | 1,874,674 | 0.7890599999999998 | | | | (152,519) | | (152,519) | | (177,645) | | | 1,913 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401607 | Currency | CITI-579100KKDGKCFFKKF093 | 12/10/2024 | 07/15/2025 | | 689,299 | 0.7863430000000001 | | | | (53,512) | | (53,512) | | (65,093) | | | 704 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400308 | Currency | CIBC-549300TDJKVQJ41VN031 | 03/14/2024 | 07/15/2025 | | 3,190,604 | 0.7811580000000002 | | | | (225,028) | | (225,028) | | (299,316) | | | 3,256 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400726 | Currency | CIBC-549300TDJKVQJ41VN031 | 07/08/2024 | 07/15/2025 | | 2,198,844 | 0.7780890000000003 | | | | (145,832) | | (145,832) | | (205,466) | | | 2,244 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400650 | Currency | CIBC-549300TDJKVQJ41VN031 | 06/12/2024 | 07/15/2025 | | 10,486,833 | 0.7776650000000005 | | | | (689,420) | | (689,420) | | (979,387) | | | 10,703 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401153 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 10/11/2024 | 07/15/2025 | | 930,603 | 0.7657040000000005 | | | | (45,925) | | (45,925) | | (85,574) | | | 950 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500616 | Currency | CITI-579100KKDGKCFFKKF093 | 05/07/2025 | 07/15/2025 | | 164,498 | 0.7497540000000003 | | | | (4,522) | | (4,522) | | (4,522) | | | 168 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500749 | Currency | CITI-579100KKDGKCFFKKF093 | 06/13/2025 | 07/15/2025 | | 132,786 | 0.7383020000000001 | | | | (1,566) | | (1,566) | | (1,566) | | | 136 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500750 | Currency | CITI-579100KKDGKCFFKKF093 | 06/13/2025 | 07/15/2025 | | 32,061,673 | 0.7383020000000001 | | | | (378,216) | | (378,216) | | (378,216) | | | 32,723 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301299 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 07/31/2025 | | 103,898 | 0.8165259999999997 | | | | (12,373) | | (12,373) | | (10,213) | | | 150 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500257 | Currency | CITI-579100KKDGKCFFKKF093 | 01/31/2025 | 07/31/2025 | | 42,536 | 0.8055029999999997 | | | | (4,423) | | (4,423) | | (4,423) | | | 61 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300474 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 07/31/2025 | | 200,278 | 0.8046349999999999 | | | | (20,587) | | (20,587) | | (19,400) | | | 289 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500008 | Currency | CITI-579100KKDGKCFFKKF093 | 01/07/2025 | 07/31/2025 | | 781,408 | 0.7982569999999999 | | | | (73,491) | | (73,491) | | (73,491) | | | 1,128 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400482 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 07/31/2025 | | 83,657 | 0.7953550000000003 | | | | (7,535) | | (7,535) | | (8,010) | | | 121 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500323 | Currency | DB- | 02/27/2025 | 07/31/2025 | | 480,395 | 0.7917049999999999 | | | | (40,867) | | (40,867) | | (40,867) | | | 693 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400111 | Currency | CITI-579100KKDGKCFFKKF093 | 01/29/2024 | 07/31/2025 | | 451,841 | 0.7886659999999998 | | | | (36,556) | | (36,556) | | (42,899) | | | 652 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401652 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 12/17/2024 | 07/31/2025 | | 327,069 | 0.7877490000000003 | | | | (26,050) | | (26,050) | | (31,017) | | | 472 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200459 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 07/31/2025 | | 25,473 | 0.7830850000000003 | | | | (1,866) | | (1,866) | | (2,401) | | | 37 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401089 | Currency | CITI-579100KKDGKCFFKKF093 | 09/27/2024 | 07/31/2025 | | 2,378,788 | 0.7499630000000005 | | | | (66,273) | | (66,273) | | (214,766) | | | 3,433 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: British Pounds | | TE2101285 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 07/31/2025 | | 268,430 | 0.7431550000000001 | | | | (4,974) | | (4,974) | | (24,015) | | | 387 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101369 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 07/31/2025 | | 59,303 | 0.7418489999999998 | | | | (993) | | (993) | | (5,296) | | | 86 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400038 | Currency | CITI-579100KKDGKCFFKKF093 | 01/11/2024 | 08/14/2025 | | 5,532,365 | 0.7859779999999995 | | | | (427,866) | | (427,866) | | (524,805) | | | 9,671 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500019 | Currency | CITI-579100KKDGKCFFKKF093 | 01/13/2025 | 08/15/2025 | | 4,199,104 | 0.8246059999999995 | | | | (547,122) | | (547,122) | | (547,122) | | | 7,423 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400396 | Currency | CITI-579100KKDGKCFFKKF093 | 04/12/2024 | 08/15/2025 | | 5,175,858 | 0.8002559999999997 | | | | (501,634) | | (501,634) | | (499,996) | | | 9,150 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400535 | Currency | CITI-579100KKDGKCFFKKF093 | 05/14/2024 | 08/15/2025 | | 6,537,787 | 0.7914360000000003 | | | | (554,589) | | (554,589) | | (624,600) | | | 11,557 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400097 | Currency | CITI-579100KKDGKCFFKKF093 | 01/23/2024 | 08/15/2025 | | 2,175,220 | 0.7891409999999998 | | | | (177,678) | | (177,678) | | (207,211) | | | 3,845 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401521 | Currency | CITI-579100KKDGKCFFKKF093 | 11/14/2024 | 08/15/2025 | | 1,551,482 | 0.7883639999999995 | | | | (125,076) | | (125,076) | | (147,648) | | | 2,743 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400655 | Currency | CITI-579100KKDGKCFFKKF093 | 06/14/2024 | 08/15/2025 | | 5,862,840 | 0.7874170000000003 | | | | (465,037) | | (465,037) | | (557,273) | | | 10,364 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400903 | Currency | CITI-579100KKDGKCFFKKF093 | 08/14/2024 | 08/15/2025 | | 22,388 | 0.7810059999999998 | | | | (1,579) | | (1,579) | | (2,111) | | | 40 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400905 | Currency | CITI-579100KKDGKCFFKKF093 | 08/14/2024 | 08/15/2025 | | 15,007 | 0.7810059999999998 | | | | (1,058) | | (1,058) | | (1,415) | | | 27 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400904 | Currency | CITI-579100KKDGKCFFKKF093 | 08/14/2024 | 08/15/2025 | | 15,990 | 0.7810059999999998 | | | | (1,128) | | (1,128) | | (1,508) | | | 28 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400887 | Currency | CITI-579100KKDGKCFFKKF093 | 08/14/2024 | 08/15/2025 | | 7,952,182 | 0.7808230000000004 | | | | (558,886) | | (558,886) | | (749,539) | | | 14,058 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400910 | Currency | CITI-579100KKDGKCFFKKF093 | 08/14/2024 | 08/15/2025 | | 23,328 | 0.7799700000000005 | | | | (1,612) | | (1,612) | | (2,196) | | | 41 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400948 | Currency | CITI-579100KKDGKCFFKKF093 | 08/14/2024 | 08/15/2025 | | 54,280,105 | 0.7799700000000005 | | | | (3,751,414) | | (3,751,414) | | (5,110,623) | | | 95,955 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400950 | Currency | CITI-579100KKDGKCFFKKF093 | 08/14/2024 | 08/15/2025 | | 69,331,153 | 0.7799700000000005 | | | | (4,791,624) | | (4,791,624) | | (6,527,721) | | | 122,561 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400949 | Currency | CITI-579100KKDGKCFFKKF093 | 08/14/2024 | 08/15/2025 | | 32,796,855 | 0.7799700000000005 | | | | (2,266,661) | | (2,266,661) | | (3,087,915) | | | 57,977 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400909 | Currency | CITI-579100KKDGKCFFKKF093 | 08/14/2024 | 08/15/2025 | | 21,554 | 0.7799700000000005 | | | | (1,490) | | (1,490) | | (2,029) | | | 38 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400911 | Currency | CITI-579100KKDGKCFFKKF093 | 08/14/2024 | 08/15/2025 | | 10,817 | 0.7799700000000005 | | | | (748) | | (748) | | (1,018) | | | 19 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400749 | Currency | CITI-579100KKDGKCFFKKF093 | 07/12/2024 | 08/15/2025 | | 5,333,659 | 0.7698589999999996 | | | | (294,694) | | (294,694) | | (495,668) | | | 9,429 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401232 | Currency | CITI-579100KKDGKCFFKKF093 | 10/14/2024 | 08/15/2025 | | 12,131,671 | 0.7665600000000002 | | | | (615,438) | | (615,438) | | (1,122,591) | | | 21,446 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401024 | Currency | CITI-579100KKDGKCFFKKF093 | 09/13/2024 | 08/15/2025 | | 3,283,987 | 0.7637669999999997 | | | | (154,025) | | (154,025) | | (302,773) | | | 5,805 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: British Pounds | | TE2500636 | Currency | CITI-579100KKDGKCFFKKF093 | 05/14/2025 | 08/15/2025 | | 3,856,754 | 0.7519280000000004 | | | | (118,302) | | (118,302) | | (118,302) | | | 6,818 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500617 | Currency | CITI-579100KKDGKCFFKKF093 | 05/07/2025 | 08/15/2025 | | 533,600 | 0.7496249999999999 | | | | (14,683) | | (14,683) | | (14,683) | | | 943 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301300 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 08/29/2025 | | 97,177 | 0.8165930000000001 | | | | (11,606) | | (11,606) | | (9,603) | | | 197 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300475 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 08/29/2025 | | 187,215 | 0.8051530000000001 | | | | (19,424) | | (19,424) | | (18,242) | | | 379 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400483 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 08/29/2025 | | 78,272 | 0.7951650000000001 | | | | (7,049) | | (7,049) | | (7,532) | | | 158 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200460 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 08/29/2025 | | 23,849 | 0.7824729999999997 | | | | (1,733) | | (1,733) | | (2,258) | | | 48 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500511 | Currency | CITI-579100KKDGKCFFKKF093 | 04/02/2025 | 08/29/2025 | | 620,947 | 0.7730129999999995 | | | | (37,065) | | (37,065) | | (37,065) | | | 1,257 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500612 | Currency | MS-I7331LVCZKQKX5T7XV54 | 05/06/2025 | 08/29/2025 | | 927,034 | 0.7475460000000004 | | | | (22,971) | | (22,971) | | (22,971) | | | 1,876 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101286 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 08/29/2025 | | 251,217 | 0.7428430000000003 | | | | (4,605) | | (4,605) | | (22,584) | | | 509 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101370 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 08/29/2025 | | 55,499 | 0.7415549999999996 | | | | (919) | | (919) | | (4,981) | | | 112 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500241 | Currency | CITI-579100KKDGKCFFKKF093 | 01/30/2025 | 09/02/2025 | | 788,775 | 0.8031639999999999 | | | | (79,710) | | (79,710) | | (79,710) | | | 1,637 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500313 | Currency | CITI-579100KKDGKCFFKKF093 | 02/25/2025 | 09/02/2025 | | 2,079,171 | 0.7893660000000001 | | | | (170,780) | | (170,780) | | (170,780) | | | 4,314 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500592 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 04/23/2025 | 09/02/2025 | | 2,338,512 | 0.7532940000000002 | | | | (76,441) | | (76,441) | | (76,441) | | | 4,852 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401090 | Currency | CITI-579100KKDGKCFFKKF093 | 09/27/2024 | 09/02/2025 | | 312,643,347 | 0.7509620000000002 | | | | (9,220,301) | | (9,220,301) | | (28,433,108) | | | 648,730 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500841 | Currency | DB- | 06/27/2025 | 09/02/2025 | | 134,788 | 0.7290280000000001 | | | | 78 | | 78 | | 78 | | | 280 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2100951 | Currency | CITI-579100KKDGKCFFKKF093 | 10/13/2021 | 09/12/2025 | | 72,569,720 | 0.7323319999999998 | | | | (291,919) | | (291,919) | | (6,447,168) | | | 162,271 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500020 | Currency | CITI-579100KKDGKCFFKKF093 | 01/13/2025 | 09/15/2025 | | 6,425,110 | 0.8247290000000005 | | | | (839,897) | | (839,897) | | (839,897) | | | 14,663 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301206 | Currency | CITI-579100KKDGKCFFKKF093 | 10/12/2023 | 09/15/2025 | | 9,743,200 | 0.8210849999999995 | | | | (1,224,974) | | (1,224,974) | | (971,000) | | | 22,236 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500085 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 09/15/2025 | | 202,621 | 0.8200079999999996 | | | | (25,175) | | (25,175) | | (25,175) | | | 462 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500281 | Currency | CITI-579100KKDGKCFFKKF093 | 02/13/2025 | 09/15/2025 | | 1,689,176 | 0.7993090000000005 | | | | (161,942) | | (161,942) | | (161,942) | | | 3,855 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401608 | Currency | CITI-579100KKDGKCFFKKF093 | 12/10/2024 | 09/15/2025 | | 305,573 | 0.7865069999999996 | | | | (23,932) | | (23,932) | | (29,171) | | | 697 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301301 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 09/30/2025 | | 101,830 | 0.8166600000000005 | | | | (12,196) | | (12,196) | | (10,119) | | | 255 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: British Pounds | | TE2300476 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 09/30/2025 | | 207,610 | 0.8058020000000002 | | | | (21,774) | | (21,774) | | (20,356) | | | 519 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400484 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 09/30/2025 | | 53,105 | 0.7949760000000002 | | | | (4,781) | | (4,781) | | (5,137) | | | 133 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101287 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 09/30/2025 | | 277,337 | 0.7424899999999998 | | | | (5,011) | | (5,011) | | (25,056) | | | 693 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101371 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 09/30/2025 | | 61,268 | 0.7412239999999999 | | | | (1,001) | | (1,001) | | (5,526) | | | 153 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200176 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 09/30/2025 | | 143,612 | 0.7345000000000004 | | | | (1,022) | | (1,022) | | (12,835) | | | 359 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500842 | Currency | DB- | 06/27/2025 | 09/30/2025 | | 416,138 | 0.7289189999999998 | | | | 224 | | 224 | | 224 | | | 1,040 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301207 | Currency | CITI-579100KKDGKCFFKKF093 | 10/12/2023 | 10/14/2025 | | 22,664,080 | 0.8215580000000001 | | | | (2,867,652) | | (2,867,652) | | (2,269,401) | | | 60,908 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500086 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 10/15/2025 | | 1,782,879 | 0.8201429999999996 | | | | (222,132) | | (222,132) | | (222,132) | | | 4,814 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500282 | Currency | CITI-579100KKDGKCFFKKF093 | 02/13/2025 | 10/15/2025 | | 590,823 | 0.7991690000000002 | | | | (56,620) | | (56,620) | | (56,620) | | | 1,595 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400306 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 03/14/2024 | 10/15/2025 | | 96,256,408 | 0.7820599999999998 | | | | (6,966,209) | | (6,966,209) | | (9,176,062) | | | 259,922 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500400 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 03/14/2025 | 10/15/2025 | | 1,113,891 | 0.7729399999999996 | | | | (66,685) | | (66,685) | | (66,685) | | | 3,008 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401233 | Currency | CITI-579100KKDGKCFFKKF093 | 10/14/2024 | 10/15/2025 | | 59,567 | 0.7668120000000005 | | | | (3,066) | | (3,066) | | (5,568) | | | 161 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500637 | Currency | CITI-579100KKDGKCFFKKF093 | 05/14/2025 | 10/15/2025 | | 311,163 | 0.7516650000000003 | | | | (9,551) | | (9,551) | | (9,551) | | | 840 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500754 | Currency | CITI-579100KKDGKCFFKKF093 | 06/13/2025 | 10/15/2025 | | 30,595,057 | 0.7378550000000004 | | | | (359,716) | | (359,716) | | (359,716) | | | 82,616 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500843 | Currency | DB- | 06/27/2025 | 10/30/2025 | | 443,188 | 0.7288 | | | | 273 | | 273 | | 273 | | | 1,279 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301302 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 10/31/2025 | | 103,885 | 0.8166259999999996 | | | | (12,448) | | (12,448) | | (10,361) | | | 300 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300477 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 10/31/2025 | | 199,792 | 0.8065820000000002 | | | | (21,188) | | (21,188) | | (19,681) | | | 577 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400485 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 10/31/2025 | | 82,609 | 0.7947859999999999 | | | | (7,424) | | (7,424) | | (8,019) | | | 238 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200462 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 10/31/2025 | | 25,534 | 0.78125 | | | | (1,821) | | (1,821) | | (2,436) | | | 74 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101288 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 10/31/2025 | | 268,799 | 0.7421339999999996 | | | | (4,751) | | (4,751) | | (24,363) | | | 776 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101372 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 10/31/2025 | | 59,380 | 0.7408949999999997 | | | | (949) | | (949) | | (5,373) | | | 171 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500401 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 03/14/2025 | 11/17/2025 | | 754,419 | 0.7730700000000003 | | | | (45,396) | | (45,396) | | (45,396) | | | 2,327 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: British Pounds | | TE2500755 | Currency | CITI-579100KKDGKCFFKKF093 | 06/13/2025 | 11/17/2025 | | 1,040,122 | 0.737721999999 9999 | | | | (12,166) | | (12,166) | | (12,166) | | | 3,208 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301303 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 11/28/2025 | | 82,928 | 0.816660000000 0005 | | | | (9,952) | | (9,952) | | (8,302) | | | 266 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300478 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 11/28/2025 | | 180,283 | 0.807232999999 9998 | | | | (19,304) | | (19,304) | | (17,841) | | | 578 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400486 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 11/28/2025 | | 71,299 | 0.794660000000 0003 | | | | (6,405) | | (6,405) | | (6,946) | | | 229 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500324 | Currency | DB- | 02/27/2025 | 11/28/2025 | | 147,218 | 0.791796999999 9997 | | | | (12,647) | | (12,647) | | (12,647) | | | 472 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200463 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 11/28/2025 | | 23,076 | 0.780823000000 0004 | | | | (1,635) | | (1,635) | | (2,209) | | | 74 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101289 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 11/28/2025 | | 242,890 | 0.741817999999 9998 | | | | (4,217) | | (4,217) | | (22,089) | | | 779 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101373 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 11/28/2025 | | 53,655 | 0.740600000000 0004 | | | | (842) | | (842) | | (4,871) | | | 172 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500844 | Currency | DB- | 06/27/2025 | 12/01/2025 | | 400,348 | 0.728711 | | | | 241 | | 241 | | 241 | | | 1,296 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400039 | Currency | CITI-579100KKDGKCFFKKF093 | 01/11/2024 | 12/15/2025 | | 14,130,850 | 0.785946999999 9995 | | | | (1,101,223) | | (1,101,223) | | (1,364,178) | | | 47,833 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500756 | Currency | CITI-579100KKDGKCFFKKF093 | 06/13/2025 | 12/15/2025 | | 1,751,279 | 0.737595 | | | | (20,341) | | (20,341) | | (20,341) | | | 5,928 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500799 | Currency | CITI-579100KKDGKCFFKKF093 | 06/24/2025 | 12/29/2025 | | 789,240 | 0.733029999999 9996 | | | | (4,248) | | (4,248) | | (4,248) | | | 2,783 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500845 | Currency | DB- | 06/27/2025 | 12/30/2025 | | 917,632 | 0.728651000000 0005 | | | | 573 | | 573 | | 573 | | | 3,244 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301304 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 12/31/2025 | | 90,812 | 0.816625999999 9996 | | | | (10,901) | | (10,901) | | (9,125) | | | 321 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300479 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 12/31/2025 | | 213,473 | 0.808015000000 0004 | | | | (23,104) | | (23,104) | | (21,223) | | | 755 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400487 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 12/31/2025 | | 52,329 | 0.794471000000 0004 | | | | (4,691) | | (4,691) | | (5,115) | | | 185 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500325 | Currency | DB- | 02/27/2025 | 12/31/2025 | | 72,440 | 0.791850999999 9997 | | | | (6,234) | | (6,234) | | (6,234) | | | 256 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400589 | Currency | CITI-579100KKDGKCFFKKF093 | 05/30/2024 | 12/31/2025 | | 417,959 | 0.784498000000 0003 | | | | (31,754) | | (31,754) | | (40,343) | | | 1,478 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101290 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 12/31/2025 | | 286,412 | 0.741433000000 0001 | | | | (4,842) | | (4,842) | | (26,128) | | | 1,013 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101374 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 12/31/2025 | | 63,266 | 0.740252000000 0002 | | | | (967) | | (967) | | (5,762) | | | 224 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200179 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 12/31/2025 | | 143,026 | 0.733712999999 9995 | | | | (904) | | (904) | | (12,912) | | | 506 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500287 | Currency | CITI-579100KKDGKCFFKKF093 | 02/13/2025 | 01/15/2026 | | 3,763,965 | 0.797467000000 0004 | | | | (352,907) | | (352,907) | | (352,907) | | | 13,851 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: British Pounds | | TE2301305 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 01/30/2026 | | 87,467 | 0.8165930000000001 | | | | (10,495) | | (10,495) | | (8,808) | | | 334 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300480 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 01/30/2026 | | 192,853 | 0.8086039999999999 | | | | (21,027) | | (21,027) | | (19,231) | | | 736 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400488 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 01/30/2026 | | 77,872 | 0.7942810000000001 | | | | (6,961) | | (6,961) | | (7,628) | | | 297 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400590 | Currency | CITI-579100KKDGKCFFKKF093 | 05/30/2024 | 01/30/2026 | | 415,315 | 0.7844680000000005 | | | | (31,534) | | (31,534) | | (40,179) | | | 1,586 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200465 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 01/30/2026 | | 24,759 | 0.7797269999999995 | | | | (1,719) | | (1,719) | | (2,381) | | | 95 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101291 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 01/30/2026 | | 260,506 | 0.7410590000000002 | | | | (4,270) | | (4,270) | | (23,807) | | | 995 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101375 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 01/30/2026 | | 57,541 | 0.7399010000000003 | | | | (852) | | (852) | | (5,250) | | | 220 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500288 | Currency | CITI-579100KKDGKCFFKKF093 | 02/13/2025 | 02/17/2026 | | 4,538,922 | 0.7973179999999997 | | | | (424,630) | | (424,630) | | (424,630) | | | 18,021 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400040 | Currency | CITI-579100KKDGKCFFKKF093 | 01/11/2024 | 02/17/2026 | | 15,269,400 | 0.7858849999999994 | | | | (1,189,062) | | (1,189,062) | | (1,481,912) | | | 60,625 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400286 | Currency | CITI-579100KKDGKCFFKKF093 | 03/13/2024 | 02/17/2026 | | 4,453,682 | 0.7802750000000005 | | | | (312,545) | | (312,545) | | (429,149) | | | 17,683 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301306 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 02/27/2026 | | 81,636 | 0.816527 | | | | (9,788) | | (9,788) | | (8,238) | | | 331 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300481 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 02/27/2026 | | 179,846 | 0.8091920000000002 | | | | (19,754) | | (19,754) | | (17,986) | | | 730 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400489 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 02/27/2026 | | 72,687 | 0.7941550000000006 | | | | (6,485) | | (6,485) | | (7,134) | | | 295 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200466 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 02/27/2026 | | 24,833 | 0.7791190000000001 | | | | (1,703) | | (1,703) | | (2,391) | | | 101 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101292 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 02/27/2026 | | 243,249 | 0.7407219999999999 | | | | (3,874) | | (3,874) | | (22,268) | | | 987 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101376 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 02/27/2026 | | 53,727 | 0.7395969999999995 | | | | (773) | | (773) | | (4,911) | | | 218 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500846 | Currency | DB- | 06/27/2025 | 03/02/2026 | | 202,371,949 | 0.7285580000000004 | | | | 152,835 | | 152,835 | | 152,835 | | | 829,615 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400521 | Currency | CITI-579100KKDGKCFFKKF093 | 05/13/2024 | 03/16/2026 | | 8,832,600 | 0.7925189999999997 | | | | (768,153) | | (768,153) | | (866,236) | | | 37,242 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301307 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 03/31/2026 | | 88,006 | 0.8165930000000001 | | | | (10,559) | | (10,559) | | (8,903) | | | 381 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300482 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 03/31/2026 | | 206,516 | 0.8098480000000001 | | | | (22,868) | | (22,868) | | (20,719) | | | 894 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400490 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 03/31/2026 | | 50,480 | 0.7939969999999995 | | | | (4,492) | | (4,492) | | (4,965) | | | 219 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101293 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 03/31/2026 | | 278,145 | 0.7403319999999999 | | | | (4,280) | | (4,280) | | (25,511) | | | 1,204 | | .0004 |

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: British Pounds | | TE2101377 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 03/31/2026 | | 61,432 | 0.739244000000 0001 | | | | (854) | | (854) | | (5,626) | | | 266 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200182 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 03/31/2026 | | 136,153 | 0.732798999999 9998 | | | | (689) | | (689) | | (12,360) | | | 590 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301159 | Currency | CITI-579100KKDGKCFFKKF093 | 09/26/2023 | 04/30/2026 | | 1,655,215 | 0.819470999999 9995 | | | | (204,956) | | (204,956) | | (168,157) | | | 7,555 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301308 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 04/30/2026 | | 87,485 | 0.816427000000 0001 | | | | (10,468) | | (10,468) | | (8,855) | | | 399 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300483 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 04/30/2026 | | 194,816 | 0.810307 | | | | (21,675) | | (21,675) | | (19,571) | | | 889 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400491 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 04/30/2026 | | 77,331 | 0.793839999999 9999 | | | | (6,857) | | (6,857) | | (7,611) | | | 353 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500326 | Currency | DB- | 02/27/2025 | 04/30/2026 | | 364,698 | 0.792019999999 9995 | | | | (31,429) | | (31,429) | | (31,429) | | | 1,665 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401653 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 12/17/2024 | 04/30/2026 | | 288,175 | 0.789154000000 0002 | | | | (23,702) | | (23,702) | | (28,193) | | | 1,315 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200468 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 04/30/2026 | | 26,005 | 0.778150000000 0001 | | | | (1,746) | | (1,746) | | (2,509) | | | 119 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101294 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 04/30/2026 | | 260,893 | 0.739959999999 9995 | | | | (3,857) | | (3,857) | | (23,933) | | | 1,191 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101378 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 04/30/2026 | | 57,619 | 0.738906999999 9998 | | | | (769) | | (769) | | (5,278) | | | 263 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301257 | Currency | CITI-579100KKDGKCFFKKF093 | 10/25/2023 | 05/29/2026 | | 442,694 | 0.822030000000 0004 | | | | (56,326) | | (56,326) | | (45,145) | | | 2,116 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301309 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 05/29/2026 | | 90,991 | 0.816393000000 0004 | | | | (10,874) | | (10,874) | | (9,216) | | | 435 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300484 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 05/29/2026 | | 183,919 | 0.811227000000 0003 | | | | (20,676) | | (20,676) | | (18,509) | | | 879 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400492 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 05/29/2026 | | 58,399 | 0.79365 1 | | | | (5,158) | | (5,158) | | (5,750) | | | 279 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401654 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 12/17/2024 | 05/29/2026 | | 617,113 | 0.789273 | | | | (50,798) | | (50,798) | | (60,425) | | | 2,950 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200469 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 05/29/2026 | | 22,775 | 0.777545000000 0004 | | | | (1,508) | | (1,508) | | (2,197) | | | 109 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101295 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 05/29/2026 | | 252,320 | 0.739596000000 0003 | | | | (3,581) | | (3,581) | | (23,151) | | | 1,206 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101379 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 05/29/2026 | | 55,723 | 0.738577000000 0004 | | | | (713) | | (713) | | (5,106) | | | 266 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500258 | Currency | CITI-579100KKDGKCFFKKF093 | 01/31/2025 | 06/15/2026 | | 29,451,262 | 0.805638999999 9999 | | | | (3,083,520) | | (3,083,520) | | (3,083,520) | | | 144,156 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500800 | Currency | CITI-579100KKDGKCFFKKF093 | 06/24/2025 | 06/26/2026 | | 23,573,977 | 0.732814999999 9999 | | | | (113,344) | | (113,344) | | (113,344) | | | 117,213 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301160 | Currency | CITI-579100KKDGKCFFKKF093 | 09/26/2023 | 06/30/2026 | | 1,458,651 | 0.819450000000 0001 | | | | (180,267) | | (180,267) | | (148,396) | | | 7,293 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: British Pounds | | TE2301310 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 06/30/2026 | | 96,550 | 0.816353 | | | | (11,522) | | (11,522) | | (9,785) | | | 483 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300485 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 06/30/2026 | | 202,565 | 0.8114909999999996 | | | | (22,823) | | (22,823) | | (20,408) | | | 1,013 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400493 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 06/30/2026 | | 31,466 | 0.793431 | | | | (2,766) | | (2,766) | | (3,100) | | | 157 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401136 | Currency | CITI-579100KKDGKCFFKKF093 | 10/07/2024 | 06/30/2026 | | 35,172,678 | 0.7674630000000001 | | | | (1,839,595) | | (1,839,595) | | (3,351,270) | | | 175,863 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101296 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 06/30/2026 | | 278,576 | 0.7391879999999996 | | | | (3,770) | | (3,770) | | (25,565) | | | 1,393 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101380 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 06/30/2026 | | 61,518 | 0.7382079999999998 | | | | (750) | | (750) | | (5,638) | | | 308 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200185 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 06/30/2026 | | 138,117 | 0.7320539999999998 | | | | (518) | | (518) | | (12,553) | | | 691 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500757 | Currency | CITI-579100KKDGKCFFKKF093 | 06/13/2025 | 07/15/2026 | | 10,739,649 | 0.7371699999999999 | | | | (115,193) | | (115,193) | | (115,193) | | | 54,806 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301161 | Currency | CITI-579100KKDGKCFFKKF093 | 09/26/2023 | 07/31/2026 | | 1,391,727 | 0.8194299999999999 | | | | (171,831) | | (171,831) | | (141,210) | | | 7,243 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301311 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 07/31/2026 | | 98,702 | 0.8164270000000001 | | | | (11,780) | | (11,780) | | (9,978) | | | 514 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300486 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 07/31/2026 | | 194,960 | 0.8121500000000004 | | | | (22,125) | | (22,125) | | (19,606) | | | 1,015 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400494 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 07/31/2026 | | 62,462 | 0.7932099999999997 | | | | (5,467) | | (5,467) | | (6,135) | | | 325 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200471 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 07/31/2026 | | 24,386 | 0.7762769999999999 | | | | (1,568) | | (1,568) | | (2,344) | | | 127 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101297 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 07/31/2026 | | 270,017 | 0.7387869999999997 | | | | (3,484) | | (3,484) | | (24,701) | | | 1,405 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101381 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 07/31/2026 | | 59,625 | 0.737846 | | | | (692) | | (692) | | (5,447) | | | 310 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500289 | Currency | CITI-579100KKDGKCFFKKF093 | 02/13/2025 | 08/17/2026 | | 8,878,087 | 0.7966349999999998 | | | | (818,241) | | (818,241) | | (818,241) | | | 47,199 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301312 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 08/28/2026 | | 89,155 | 0.8162599999999999 | | | | (10,613) | | (10,613) | | (8,990) | | | 480 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300487 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 08/28/2026 | | 175,980 | 0.8125459999999999 | | | | (20,052) | | (20,052) | | (17,663) | | | 948 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400495 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 08/28/2026 | | 56,425 | 0.7930840000000001 | | | | (4,924) | | (4,924) | | (5,528) | | | 304 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200472 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 08/28/2026 | | 22,046 | 0.7756150000000005 | | | | (1,396) | | (1,396) | | (2,112) | | | 119 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101298 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 08/28/2026 | | 244,006 | 0.7384239999999997 | | | | (3,009) | | (3,009) | | (22,257) | | | 1,315 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101382 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 08/28/2026 | | 53,879 | 0.737514 | | | | (597) | | (597) | | (4,909) | | | 290 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: British Pounds | | TE2401564 | Currency | CITI-579100KKDGKCFFKKF093 | 11/25/2024 | 09/01/2026 | | 1,162,807 | 0.796812999999 9999 | | | | (107,403) | | (107,403) | | (114,414) | | | 6,287 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500758 | Currency | CITI-579100KKDGKCFFKKF093 | 06/13/2025 | 09/15/2026 | | 7,887,273 | 0.737299999999 9996 | | | | (84,716) | | (84,716) | | (84,716) | | | 43,350 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301313 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 09/30/2026 | | 99,693 | 0.816212999999 9997 | | | | (11,851) | | (11,851) | | (10,023) | | | 557 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300488 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 09/30/2026 | | 208,498 | 0.812942000000 0005 | | | | (23,851) | | (23,851) | | (20,878) | | | 1,166 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400496 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 09/30/2026 | | 33,135 | 0.793020999999 9998 | | | | (2,886) | | (2,886) | | (3,237) | | | 185 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500327 | Currency | DB- | 02/27/2025 | 09/30/2026 | | 586,718 | 0.792478000000 0002 | | | | (50,657) | | (50,657) | | (50,657) | | | 3,280 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500529 | Currency | MS-I7331LVCZKQKX5T7XV54 | 04/02/2025 | 09/30/2026 | | 32,470,931 | 0.775536 | | | | (2,049,444) | | (2,049,444) | | (2,049,444) | | | 181,518 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101299 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 09/30/2026 | | 287,747 | 0.737990999999 9995 | | | | (3,352) | | (3,352) | | (26,158) | | | 1,609 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101383 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 09/30/2026 | | 63,534 | 0.73712 | | | | (664) | | (664) | | (5,769) | | | 355 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200188 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 09/30/2026 | | 139,241 | 0.731149000000 0005 | | | | (316) | | (316) | | (12,540) | | | 778 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500290 | Currency | CITI-579100KKDGKCFFKKF093 | 02/13/2025 | 10/15/2026 | | 3,993,060 | 0.796408 | | | | (365,450) | | (365,450) | | (365,450) | | | 22,691 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500215 | Currency | CITI-579100KKDGKCFFKKF093 | 01/22/2025 | 10/22/2026 | | 793,918 | 0.810867 | | | | (88,316) | | (88,316) | | (88,316) | | | 4,545 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301314 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 10/30/2026 | | 95,544 | 0.81616 | | | | (11,311) | | (11,311) | | (9,549) | | | 552 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300489 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 10/30/2026 | | 188,387 | 0.813339000000 0003 | | | | (21,573) | | (21,573) | | (18,763) | | | 1,088 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400497 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 10/30/2026 | | 60,463 | 0.792989999999 9997 | | | | (5,238) | | (5,238) | | (5,871) | | | 349 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200474 | Currency | CITI-579100KKDGKCFFKKF093 | 04/28/2022 | 10/30/2026 | | 23,660 | 0.774293000000 0001 | | | | (1,444) | | (1,444) | | (2,243) | | | 137 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101300 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 10/30/2026 | | 261,730 | 0.737591 | | | | (2,805) | | (2,805) | | (23,640) | | | 1,511 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101384 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 10/30/2026 | | 57,787 | 0.736759000000 0005 | | | | (554) | | (554) | | (5,213) | | | 334 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2201172 | Currency | CITI-579100KKDGKCFFKKF093 | 11/22/2022 | 11/16/2026 | | 7,896,307 | 0.838644999999 9997 | | | | (1,176,133) | | (1,176,133) | | (808,187) | | | 46,343 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301315 | Currency | CITI-579100KKDGKCFFKKF093 | 11/03/2023 | 11/16/2026 | | 8,622,425 | 0.816327000000 0002 | | | | (1,020,646) | | (1,020,646) | | (859,020) | | | 50,604 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300490 | Currency | CITI-579100KKDGKCFFKKF093 | 05/04/2023 | 11/16/2026 | | 8,561,522 | 0.813536999999 9995 | | | | (980,721) | | (980,721) | | (850,038) | | | 50,247 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400498 | Currency | CITI-579100KKDGKCFFKKF093 | 04/30/2024 | 11/16/2026 | | 8,848,978 | 0.792958999999 9997 | | | | (764,170) | | (764,170) | | (856,355) | | | 51,934 | | .0004 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: British Pounds | | TE2101301 | Currency | CITI-579100KKDGKCFFKKF093 | 12/28/2021 | 11/16/2026 | | 52,900,189 | 0.739304999999999 | | | | (679,865) | | (679,865) | | (4,772,997) | | | 310,468 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2101385 | Currency | CITI-579100KKDGKCFFKKF093 | 12/29/2021 | 11/16/2026 | | 26,504 | 0.736553000000000 | | | | (241) | | (241) | | (2,382) | | | 156 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2200190 | Currency | CITI-579100KKDGKCFFKKF093 | 02/23/2022 | 11/16/2026 | | 77,414 | 0.730145999999999 | | | | (23) | | (23) | | (6,898) | | | 454 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500216 | Currency | CITI-579100KKDGKCFFKKF093 | 01/22/2025 | 11/23/2026 | | 820,425 | 0.810823999999999 | | | | (90,850) | | (90,850) | | (90,850) | | | 4,849 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500687 | Currency | DB- | 05/27/2025 | 11/30/2026 | | 36,443,331 | 0.740311999999999 | | | | (512,140) | | (512,140) | | (512,140) | | | 216,881 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500217 | Currency | CITI-579100KKDGKCFFKKF093 | 01/22/2025 | 12/22/2026 | | 100,271,059 | 0.811088999999999 | | | | (11,099,234) | | (11,099,234) | | (11,099,234) | | | 609,467 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500759 | Currency | CITI-579100KKDGKCFFKKF093 | 06/13/2025 | 01/15/2027 | | 8,897,672 | 0.737636999999999 | | | | (87,556) | | (87,556) | | (87,556) | | | 55,238 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401565 | Currency | CITI-579100KKDGKCFFKKF093 | 11/25/2024 | 01/29/2027 | | 475,719 | 0.796939999999999 | | | | (43,228) | | (43,228) | | (45,752) | | | 2,990 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400522 | Currency | CITI-579100KKDGKCFFKKF093 | 05/13/2024 | 03/15/2027 | | 11,481,134 | 0.790077000000000 | | | | (929,636) | | (929,636) | | (1,090,809) | | | 75,031 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500359 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 03/31/2027 | | 183,800 | 0.794597 | | | | (15,986) | | (15,986) | | (15,986) | | | 1,216 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500360 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 04/30/2027 | | 683,714 | 0.794660000000000 | | | | (59,294) | | (59,294) | | (59,294) | | | 4,629 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400523 | Currency | CITI-579100KKDGKCFFKKF093 | 05/13/2024 | 05/17/2027 | | 25,581,280 | 0.789640000000000 | | | | (2,038,024) | | (2,038,024) | | (2,416,995) | | | 175,402 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500361 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 05/28/2027 | | 693,723 | 0.794722999999999 | | | | (60,003) | | (60,003) | | (60,003) | | | 4,795 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500328 | Currency | DB- | 02/27/2025 | 05/28/2027 | | 5,224,579 | 0.793259000000000 | | | | (441,439) | | (441,439) | | (441,439) | | | 36,113 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500570 | Currency | CITI-579100KKDGKCFFKKF093 | 04/17/2025 | 05/28/2027 | | 1,910,143 | 0.759105000000000 | | | | (72,205) | | (72,205) | | (72,205) | | | 13,203 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301162 | Currency | CITI-579100KKDGKCFFKKF093 | 09/26/2023 | 06/30/2027 | | 2,537,909 | 0.818598999999999 | | | | (301,385) | | (301,385) | | (247,713) | | | 17,946 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500362 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 06/30/2027 | | 681,630 | 0.794849000000000 | | | | (58,822) | | (58,822) | | (58,822) | | | 4,820 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500363 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 07/30/2027 | | 680,618 | 0.794912999999999 | | | | (58,637) | | (58,637) | | (58,637) | | | 4,912 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2300946 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 08/31/2027 | | 264,083 | 0.806166000000000 | | | | (26,747) | | (26,747) | | (25,319) | | | 1,944 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500364 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 08/31/2027 | | 15,847,627 | 0.795039000000000 | | | | (1,364,182) | | (1,364,182) | | (1,364,182) | | | 116,635 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500465 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 08/31/2027 | | 118,652,439 | 0.781003 | | | | (7,938,663) | | (7,938,663) | | (7,938,663) | | | 873,258 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2301163 | Currency | CITI-579100KKDGKCFFKKF093 | 09/26/2023 | 09/30/2027 | | 1,406,437 | 0.818196999999999 | | | | (165,229) | | (165,229) | | (136,683) | | | 10,548 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: British Pounds | | TE2300947 | Currency | CITI-579100KKDGKCFFKKF093 | 08/07/2023 | 09/30/2027 | | 326,520,183 | 0.80821100000000001 | | | | (33,906,703) | | (33,906,703) | | (31,345,121) | | | 2,448,901 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500365 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 09/30/2027 | | 19,503,214 | 0.79510199999999998 | | | | (1,676,071) | | (1,676,071) | | (1,676,071) | | | 146,274 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500366 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 10/29/2027 | | 659,111 | 0.79516500000000001 | | | | (56,554) | | (56,554) | | (56,554) | | | 5,031 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500367 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 11/30/2027 | | 713,186 | 0.79522899999999996 | | | | (61,080) | | (61,080) | | (61,080) | | | 5,543 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500268 | Currency | CITI-579100KKDGKCFFKKF093 | 02/06/2025 | 12/31/2027 | | 20,407 | 0.80347100000000005 | | | | (1,973) | | (1,973) | | (1,973) | | | 161 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500368 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 12/31/2027 | | 693,775 | 0.795292 | | | | (59,313) | | (59,313) | | (59,313) | | | 5,485 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400162 | Currency | CITI-579100KKDGKCFFKKF093 | 02/09/2024 | 12/31/2027 | | 97,800,822 | 0.79107700000000003 | | | | (7,798,680) | | (7,798,680) | | (9,154,244) | | | 773,183 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401611 | Currency | CITI-579100KKDGKCFFKKF093 | 12/12/2024 | 12/31/2027 | | 4,566,048 | 0.79001399999999999 | | | | (357,477) | | (357,477) | | (426,812) | | | 36,098 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500531 | Currency | DB- | 04/09/2025 | 12/31/2027 | | 15,888,302 | 0.78514499999999998 | | | | (1,138,308) | | (1,138,308) | | (1,138,308) | | | 125,608 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401439 | Currency | CITI-579100KKDGKCFFKKF093 | 10/31/2024 | 12/31/2027 | | 8,443,490 | 0.78486800000000001 | | | | (601,733) | | (601,733) | | (784,115) | | | 66,752 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2400072 | Currency | CITI-579100KKDGKCFFKKF093 | 01/19/2024 | 12/31/2027 | | 3,100,074 | 0.78339199999999998 | | | | (214,686) | | (214,686) | | (287,351) | | | 24,508 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401065 | Currency | CITI-579100KKDGKCFFKKF093 | 09/25/2024 | 12/31/2027 | | 16,564,620 | 0.76120900000000002 | | | | (645,586) | | (645,586) | | (1,491,924) | | | 130,955 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500721 | Currency | CITI-579100KKDGKCFFKKF093 | 06/09/2025 | 12/31/2027 | | 8,802,785 | 0.739672 | | | | (84,319) | | (84,319) | | (84,319) | | | 69,592 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500369 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 01/31/2028 | | 692,730 | 0.79535500000000003 | | | | (59,120) | | (59,120) | | (59,120) | | | 5,567 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2500370 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 02/27/2025 | 02/29/2028 | | 84,505,395 | 0.79541799999999996 | | | | (7,200,502) | | (7,200,502) | | (7,200,502) | | | 689,984 | | .0004 |
| Long: United States Dollar Short: British Pounds | | TE2401710 | Currency | DB- | 12/20/2024 | 09/29/2028 | | 293,646,191 | 0.79979999999999996 | | | | (26,301,683) | | (26,301,683) | | (26,351,543) | | | 2,645,760 | | .0004 |
| Long: United States Dollar Short: Canadian Dollar | | TE2401583 | Currency | CITI-579100KKDGKCFFKKF093 | 12/05/2024 | 08/05/2025 | | 167,011 | 1.39077000000000001 | | | | (3,556) | | (3,556) | | (7,668) | | | 260 | | .0004 |
| Long: United States Dollar Short: Canadian Dollar | | TE2400813 | Currency | CITI-579100KKDGKCFFKKF093 | 07/31/2024 | 08/05/2025 | | 13,131,571 | 1.36805 | | | | (60,491) | | (60,491) | | (593,071) | | | 20,472 | | .0004 |
| Long: United States Dollar Short: Canadian Dollar | | TE2301342 | Currency | CIBC-549300TDJKVQJ41VN031 | 11/16/2023 | 11/17/2025 | | 110,094,433 | 1.36797499999999999 | | | | (1,041,494) | | (1,041,494) | | (5,055,797) | | | 339,582 | | .0004 |
| Long: United States Dollar Short: Canadian Dollar | | TE2400050 | Currency | CIBC-549300TDJKVQJ41VN031 | 01/12/2024 | 01/13/2026 | | 60,962,690 | 1.3331 | | | | 834,445 | | 834,445 | | (2,750,279) | | | 223,183 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500130 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 07/15/2025 | | 25,827,964 | 0.962279 | | | | (3,377,347) | | (3,377,347) | | (3,377,347) | | | 26,361 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500191 | Currency | CITI-579100KKDGKCFFKKF093 | 01/21/2025 | 07/15/2025 | | 8,174 | 0.957758 | | | | (1,025) | | (1,025) | | (1,025) | | | 8 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500735 | Currency | BAD-G5GSEF7VJP5I70UK5573 | 06/09/2025 | 07/16/2025 | | 3,286,342 | 0.87331099999999999995 | | | | (86,417) | | (86,417) | | (86,417) | | | 3,464 | | .0004 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: Euro | | TE2500192 | Currency | CITI-579100KKDGKCFFKKF093 | 01/21/2025 | 07/21/2025 | | 49,280,219 | 0.957555999999 9996 | | | | (6,195,562) | | (6,195,562) | | (6,195,562) | | | 59,512 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500644 | Currency | CITI-579100KKDGKCFFKKF093 | 05/15/2025 | 07/22/2025 | | 15,589,643 | 0.890719999999 9996 | | | | (736,235) | | (736,235) | | (736,235) | | | 19,269 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500577 | Currency | CITI-579100KKDGKCFFKKF093 | 04/22/2025 | 07/23/2025 | | 469,023 | 0.867106999999 9996 | | | | (9,165) | | (9,165) | | (9,165) | | | 593 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2301138 | Currency | CITI-579100KKDGKCFFKKF093 | 09/25/2023 | 08/11/2025 | | 1,821,290 | 0.915416000000 0001 | | | | (141,575) | | (141,575) | | (216,067) | | | 3,073 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500417 | Currency | CITI-579100KKDGKCFFKKF093 | 03/20/2025 | 08/15/2025 | | 185,060 | 0.914378000000 0002 | | | | (14,210) | | (14,210) | | (14,210) | | | 327 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400978 | Currency | BMO-NQQ6HPCNCCU6TUTQYE16 | 08/22/2024 | 08/15/2025 | | 13,308,206 | 0.887355 | | | | (598,394) | | (598,394) | | (1,531,083) | | | 23,526 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200814 | Currency | CITI-579100KKDGKCFFKKF093 | 08/10/2022 | 08/19/2025 | | 111,711 | 0.909834999999 9995 | | | | (8,011) | | (8,011) | | (13,184) | | | 206 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500646 | Currency | CITI-579100KKDGKCFFKKF093 | 05/20/2025 | 08/22/2025 | | 103,370 | 0.884741 | | | | (4,378) | | (4,378) | | (4,378) | | | 196 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500579 | Currency | CITI-579100KKDGKCFFKKF093 | 04/22/2025 | 08/22/2025 | | 364,219 | 0.865515999999 9995 | | | | (7,176) | | (7,176) | | (7,176) | | | 692 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500781 | Currency | CITI-579100KKDGKCFFKKF093 | 06/24/2025 | 08/22/2025 | | 254,651 | 0.857264000000 0003 | | | | (2,542) | | (2,542) | | (2,542) | | | 484 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200225 | Currency | CITI-579100KKDGKCFFKKF093 | 03/08/2022 | 09/09/2025 | | 1,446,065 | 0.863550000000 0004 | | | | (26,865) | | (26,865) | | (162,381) | | | 3,165 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401535 | Currency | CITI-579100KKDGKCFFKKF093 | 11/20/2024 | 09/22/2025 | | 426,777 | 0.935066999999 9998 | | | | (44,332) | | (44,332) | | (51,978) | | | 1,018 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500492 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/31/2025 | 09/22/2025 | | 259,660 | 0.915985999999 9997 | | | | (21,123) | | (21,123) | | (21,123) | | | 620 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500830 | Currency | CITI-579100KKDGKCFFKKF093 | 06/27/2025 | 09/22/2025 | | 993,510 | 0.848936000000 0002 | | | | (2,182) | | (2,182) | | (2,182) | | | 2,371 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500413 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/20/2025 | 09/23/2025 | | 705,698 | 0.914537000000 0004 | | | | (56,251) | | (56,251) | | (56,251) | | | 1,694 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500647 | Currency | CITI-579100KKDGKCFFKKF093 | 05/20/2025 | 09/23/2025 | | 164,107 | 0.882835000000 0004 | | | | (6,939) | | (6,939) | | (6,939) | | | 394 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401598 | Currency | CITI-579100KKDGKCFFKKF093 | 12/10/2024 | 09/30/2025 | | 1,300,103 | 0.937207000000 0001 | | | | (139,080) | | (139,080) | | (158,857) | | | 3,250 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400702 | Currency | CITI-579100KKDGKCFFKKF093 | 06/27/2024 | 09/30/2025 | | 1,232,094 | 0.914277000000 0001 | | | | (98,436) | | (98,436) | | (146,864) | | | 3,080 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200815 | Currency | CITI-579100KKDGKCFFKKF093 | 08/10/2022 | 09/30/2025 | | 15,375 | 0.908429999999 9996 | | | | (1,122) | | (1,122) | | (1,821) | | | 38 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400832 | Currency | CITI-579100KKDGKCFFKKF093 | 08/13/2024 | 09/30/2025 | | 118,575 | 0.898028999999 9997 | | | | (7,198) | | (7,198) | | (13,883) | | | 296 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500850 | Currency | DB- | 06/27/2025 | 09/30/2025 | | 1,172,596 | 0.850337000000 0001 | | | | (5,125) | | (5,125) | | (5,125) | | | 2,931 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500826 | Currency | MS-I7331LVCZKQKX5T7XV54 | 06/27/2025 | 09/30/2025 | | 46,189,588 | 0.847868999999 9998 | | | | (67,238) | | (67,238) | | (67,238) | | | 115,474 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500827 | Currency | MS-I7331LVCZKQKX5T7XV54 | 06/27/2025 | 09/30/2025 | | 36,197,034 | 0.847868999999 9998 | | | | (52,692) | | (52,692) | | (52,692) | | | 90,493 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500723 | Currency | DB- | 06/09/2025 | 11/03/2025 | | 1,525,179 | 0.866701000000 0005 | | | | (39,404) | | (39,404) | | (39,404) | | | 4,458 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500430 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 11/17/2025 | | 1,115,976 | 0.915117999999 9999 | | | | (93,723) | | (93,723) | | (93,723) | | | 3,442 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200816 | Currency | CITI-579100KKDGKCFFKKF093 | 08/10/2022 | 11/19/2025 | | 113,389 | 0.90703 | | | | (8,450) | | (8,450) | | (13,434) | | | 352 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500804 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 12/01/2025 | | 30,069,437 | 0.845623000000 0001 | | | | (73,793) | | (73,793) | | (73,793) | | | 97,372 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200226 | Currency | CITI-579100KKDGKCFFKKF093 | 03/08/2022 | 12/09/2025 | | 1,450,298 | 0.861029999999 9996 | | | | (30,858) | | (30,858) | | (163,293) | | | 4,819 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401599 | Currency | CITI-579100KKDGKCFFKKF093 | 12/10/2024 | 12/15/2025 | | 64,944,773 | 0.933184000000 0001 | | | | (6,969,482) | | (6,969,482) | | (7,930,811) | | | 219,839 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500851 | Currency | DB- | 06/27/2025 | 12/15/2025 | | 1,477,383 | 0.846237000000 0002 | | | | (6,121) | | (6,121) | | (6,121) | | | 5,001 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401536 | Currency | CITI-579100KKDGKCFFKKF093 | 11/20/2024 | 12/22/2025 | | 291,238 | 0.930167999999 9999 | | | | (30,365) | | (30,365) | | (35,480) | | | 1,007 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500493 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/31/2025 | 12/22/2025 | | 262,018 | 0.911644000000 0001 | | | | (21,557) | | (21,557) | | (21,557) | | | 906 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500831 | Currency | CITI-579100KKDGKCFFKKF093 | 06/27/2025 | 12/22/2025 | | 1,157,204 | 0.844217 | | | | (2,575) | | (2,575) | | (2,575) | | | 3,999 | | .0004 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: Euro | | TE2500431 | Currency | CITI-579100KKDGKCFFKKF093 | 03/26/2025 | 12/31/2025 | | 27,668,105 | 0.913000000000 0003 | | | | (2,337,380) | | (2,337,380) | | (2,337,380) | | | 97,822 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400703 | Currency | CITI-579100KKDGKCFFKKF093 | 06/27/2024 | 12/31/2025 | | 1,217,511 | 0.910714000000 0002 | | | | (99,548) | | (99,548) | | (145,292) | | | 4,305 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200817 | Currency | CITI-579100KKDGKCFFKKF093 | 08/10/2022 | 12/31/2025 | | 15,423 | 0.905633000000 0002 | | | | (1,168) | | (1,168) | | (1,830) | | | 55 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400834 | Currency | CITI-579100KKDGKCFFKKF093 | 08/13/2024 | 12/31/2025 | | 116,672 | 0.895255000000 0002 | | | | (7,397) | | (7,397) | | (13,687) | | | 412 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400620 | Currency | CITI-579100KKDGKCFFKKF093 | 06/10/2024 | 01/12/2026 | | 1,151,182 | 0.906024999999 9997 | | | | (88,490) | | (88,490) | | (136,632) | | | 4,204 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400621 | Currency | CITI-579100KKDGKCFFKKF093 | 06/10/2024 | 02/09/2026 | | 3,228,576 | 0.905043000000 0004 | | | | (249,486) | | (249,486) | | (382,532) | | | 12,591 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200818 | Currency | CITI-579100KKDGKCFFKKF093 | 08/10/2022 | 02/19/2026 | | 113,509 | 0.903750999999 9997 | | | | (8,660) | | (8,660) | | (13,427) | | | 453 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200227 | Currency | CITI-579100KKDGKCFFKKF093 | 03/08/2022 | 03/09/2026 | | 1,454,457 | 0.858568 | | | | (34,103) | | (34,103) | | (163,373) | | | 6,048 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400622 | Currency | CITI-579100KKDGKCFFKKF093 | 06/10/2024 | 03/11/2026 | | 3,232,284 | 0.904004999999 9995 | | | | (251,218) | | (251,218) | | (382,266) | | | 13,495 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401537 | Currency | CITI-579100KKDGKCFFKKF093 | 11/20/2024 | 03/20/2026 | | 4,986,721 | 0.926080000000 0001 | | | | (521,395) | | (521,395) | | (604,031) | | | 21,189 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500494 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/31/2025 | 03/20/2026 | | 264,251 | 0.907564999999 9996 | | | | (21,793) | | (21,793) | | (21,793) | | | 1,123 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400704 | Currency | CITI-579100KKDGKCFFKKF093 | 06/27/2024 | 03/31/2026 | | 1,182,476 | 0.907227000000 0001 | | | | (97,769) | | (97,769) | | (140,270) | | | 5,120 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200819 | Currency | CITI-579100KKDGKCFFKKF093 | 08/10/2022 | 03/31/2026 | | 15,474 | 0.902608999999 9999 | | | | (1,194) | | (1,194) | | (1,826) | | | 67 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400836 | Currency | CITI-579100KKDGKCFFKKF093 | 08/13/2024 | 03/31/2026 | | 113,107 | 0.892459 | | | | (7,358) | | (7,358) | | (13,199) | | | 490 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400623 | Currency | CITI-579100KKDGKCFFKKF093 | 06/10/2024 | 04/10/2026 | | 3,372,398 | 0.902918 | | | | (263,116) | | (263,116) | | (398,329) | | | 14,871 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401455 | Currency | DB- | 11/11/2024 | 04/30/2026 | | 34,393,105 | 0.911742999999 9997 | | | | (3,079,181) | | (3,079,181) | | (4,105,793) | | | 156,982 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500724 | Currency | DB- | 06/09/2025 | 05/04/2026 | | 1,969,144 | 0.856971000000 0004 | | | | (47,771) | | (47,771) | | (47,771) | | | 9,048 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400624 | Currency | CITI-579100KKDGKCFFKKF093 | 06/10/2024 | 05/11/2026 | | 3,376,290 | 0.901877999999 9996 | | | | (264,257) | | (264,257) | | (398,896) | | | 15,691 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200820 | Currency | CITI-579100KKDGKCFFKKF093 | 08/10/2022 | 05/19/2026 | | 109,822 | 0.901306999999 9997 | | | | (8,563) | | (8,563) | | (12,972) | | | 517 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500304 | Currency | SG-549300F35UE0B0M1WJ55 | 02/20/2025 | 05/22/2026 | | 299,317 | 0.933591999999 9998 | | | | (34,940) | | (34,940) | | (34,940) | | | 1,415 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2300656 | Currency | CITI-579100KKDGKCFFKKF093 | 06/07/2023 | 06/01/2026 | | 133,274 | 0.900398000000 0003 | | | | (10,330) | | (10,330) | | (15,735) | | | 639 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2300650 | Currency | CITI-579100KKDGKCFFKKF093 | 06/07/2023 | 06/01/2026 | | 3,821,471 | 0.900398000000 0003 | | | | (296,192) | | (296,192) | | (451,185) | | | 18,322 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400625 | Currency | CITI-579100KKDGKCFFKKF093 | 06/10/2024 | 06/02/2026 | | 3,312,696 | 0.901151999999 9995 | | | | (259,906) | | (259,906) | | (391,461) | | | 15,906 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200228 | Currency | CITI-579100KKDGKCFFKKF093 | 03/08/2022 | 06/09/2026 | | 1,458,478 | 0.856209999999 9999 | | | | (36,436) | | (36,436) | | (163,804) | | | 7,076 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401538 | Currency | CITI-579100KKDGKCFFKKF093 | 11/20/2024 | 06/22/2026 | | 234,120 | 0.920729000000 0002 | | | | (24,083) | | (24,083) | | (28,293) | | | 1,158 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500495 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/31/2025 | 06/22/2026 | | 275,362 | 0.903653000000 0004 | | | | (22,694) | | (22,694) | | (22,694) | | | 1,361 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400705 | Currency | CITI-579100KKDGKCFFKKF093 | 06/27/2024 | 06/30/2026 | | 1,190,368 | 0.903974000000 0006 | | | | (99,019) | | (99,019) | | (141,287) | | | 5,952 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200821 | Currency | CITI-579100KKDGKCFFKKF093 | 08/10/2022 | 06/30/2026 | | 15,516 | 0.900171000000 0005 | | | | (1,220) | | (1,220) | | (1,834) | | | 78 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400838 | Currency | CITI-579100KKDGKCFFKKF093 | 08/13/2024 | 06/30/2026 | | 114,005 | 0.889838000000 0002 | | | | (7,552) | | (7,552) | | (13,320) | | | 570 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2301168 | Currency | CITI-579100KKDGKCFFKKF093 | 09/26/2023 | 08/10/2026 | | 29,211,755 | 0.902901999999 9998 | | | | (2,444,665) | | (2,444,665) | | (3,441,943) | | | 153,959 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200822 | Currency | CITI-579100KKDGKCFFKKF093 | 08/10/2022 | 08/12/2026 | | 6,089,598 | 0.900859999999 9999 | | | | (495,233) | | (495,233) | | (715,684) | | | 32,175 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500832 | Currency | CITI-579100KKDGKCFFKKF093 | 06/27/2025 | 08/12/2026 | | 185,629 | 0.834168000000 0002 | | | | (236) | | (236) | | (236) | | | 981 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400262 | Currency | SG-549300F35UE0B0M1WJ55 | 02/28/2024 | 08/21/2026 | | 68,117,517 | 0.887548 | | | | (4,477,415) | | (4,477,415) | | (7,876,618) | | | 363,914 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: Euro | | TE2301139 | Currency | CITI-579100KKDGKCFFKKF093 | 09/25/2023 | 08/26/2026 | | 29,229,163 | 0.902364000000 0005 | | | | (2,447,642) | | (2,447,642) | | (3,433,694) | | | 157,102 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200229 | Currency | CITI-579100KKDGKCFFKKF093 | 03/08/2022 | 09/09/2026 | | 1,462,286 | 0.853971000000 0004 | | | | (38,307) | | (38,307) | | (162,228) | | | 7,981 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401539 | Currency | CITI-579100KKDGKCFFKKF093 | 11/20/2024 | 09/21/2026 | | 238,845 | 0.91635 | | | | (24,288) | | (24,288) | | (28,382) | | | 1,322 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500496 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/31/2025 | 09/21/2026 | | 280,683 | 0.900113999999 9997 | | | | (23,063) | | (23,063) | | (23,063) | | | 1,553 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400706 | Currency | CITI-579100KKDGKCFFKKF093 | 06/27/2024 | 09/30/2026 | | 1,198,051 | 0.900779 | | | | (99,868) | | (99,868) | | (139,755) | | | 6,697 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500568 | Currency | DB- | 04/16/2025 | 09/30/2026 | | 29,744,747 | 0.855059000000 0001 | | | | (843,909) | | (843,909) | | (843,909) | | | 166,278 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500823 | Currency | CITI-579100KKDGKCFFKKF093 | 06/26/2025 | 09/30/2026 | | 30,067,931 | 0.832882000000 0001 | | | | (51,113) | | (51,113) | | (51,113) | | | 168,085 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500725 | Currency | DB- | 06/09/2025 | 11/02/2026 | | 1,987,706 | 0.848968999999 9997 | | | | (44,349) | | (44,349) | | (44,349) | | | 11,500 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200230 | Currency | CITI-579100KKDGKCFFKKF093 | 03/08/2022 | 12/09/2026 | | 1,466,008 | 0.851802999999 9998 | | | | (39,799) | | (39,799) | | (159,730) | | | 8,801 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401540 | Currency | CITI-579100KKDGKCFFKKF093 | 11/20/2024 | 12/21/2026 | | 240,978 | 0.912142000000 0001 | | | | (24,195) | | (24,195) | | (28,056) | | | 1,463 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500497 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/31/2025 | 12/21/2026 | | 282,963 | 0.896700000000 0005 | | | | (23,139) | | (23,139) | | (23,139) | | | 1,718 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400707 | Currency | CITI-579100KKDGKCFFKKF093 | 06/27/2024 | 12/31/2026 | | 1,196,868 | 0.897665999999 9996 | | | | (99,744) | | (99,744) | | (136,884) | | | 7,329 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500053 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 02/12/2027 | | 11,376 | 0.932609000000 0002 | | | | (1,446) | | (1,446) | | (1,446) | | | 72 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2200231 | Currency | CITI-579100KKDGKCFFKKF093 | 03/08/2022 | 03/09/2027 | | 88,521,125 | 0.850064999999 9996 | | | | (2,492,627) | | (2,492,627) | | (9,495,156) | | | 575,671 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401541 | Currency | CITI-579100KKDGKCFFKKF093 | 11/20/2024 | 03/22/2027 | | 243,053 | 0.907984000000 0001 | | | | (23,983) | | (23,983) | | (27,796) | | | 1,597 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500498 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/31/2025 | 03/22/2027 | | 285,160 | 0.893360000000 0004 | | | | (23,092) | | (23,092) | | (23,092) | | | 1,874 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400708 | Currency | CITI-579100KKDGKCFFKKF093 | 06/27/2024 | 03/31/2027 | | 1,174,511 | 0.894598 | | | | (97,242) | | (97,242) | | (132,167) | | | 7,769 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500726 | Currency | DB- | 06/09/2025 | 05/03/2027 | | 2,004,075 | 0.842033999999 9995 | | | | (40,605) | | (40,605) | | (40,605) | | | 13,598 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2300651 | Currency | CITI-579100KKDGKCFFKKF093 | 06/07/2023 | 06/01/2027 | | 4,059,577 | 0.892236000000 0003 | | | | (333,304) | | (333,304) | | (451,579) | | | 28,122 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2300657 | Currency | CITI-579100KKDGKCFFKKF093 | 06/07/2023 | 06/01/2027 | | 134,494 | 0.892236000000 0003 | | | | (11,042) | | (11,042) | | (14,961) | | | 932 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401542 | Currency | CITI-579100KKDGKCFFKKF093 | 11/20/2024 | 06/21/2027 | | 253,263 | 0.904105999999 9997 | | | | (24,619) | | (24,619) | | (28,465) | | | 1,780 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500499 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/31/2025 | 06/21/2027 | | 296,890 | 0.890290000000 0003 | | | | (23,882) | | (23,882) | | (23,882) | | | 2,086 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400709 | Currency | CITI-579100KKDGKCFFKKF093 | 06/27/2024 | 06/30/2027 | | 1,187,836 | 0.891638999999 9996 | | | | (97,870) | | (97,870) | | (131,492) | | | 8,399 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401389 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 08/25/2027 | | 18,820 | 0.882326000000 0005 | | | | (1,375) | | (1,375) | | (2,046) | | | 138 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401543 | Currency | CITI-579100KKDGKCFFKKF093 | 11/20/2024 | 09/20/2027 | | 258,217 | 0.900355000000 0002 | | | | (24,777) | | (24,777) | | (28,542) | | | 1,925 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500500 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/31/2025 | 09/20/2027 | | 302,435 | 0.887367000000 0002 | | | | (24,238) | | (24,238) | | (24,238) | | | 2,254 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401390 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 09/24/2027 | | 111,078 | 0.881253999999 9998 | | | | (8,091) | | (8,091) | | (12,011) | | | 830 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400710 | Currency | CITI-579100KKDGKCFFKKF093 | 06/27/2024 | 09/30/2027 | | 1,201,561 | 0.888660000000 0001 | | | | (98,618) | | (98,618) | | (130,910) | | | 9,012 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500178 | Currency | DB- | 01/16/2025 | 10/28/2027 | | 284,195 | 0.920225999999 9999 | | | | (34,544) | | (34,544) | | (34,544) | | | 2,168 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401391 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 10/29/2027 | | 180,777 | 0.879950000000 0001 | | | | (13,106) | | (13,106) | | (19,425) | | | 1,380 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500727 | Currency | DB- | 06/09/2025 | 11/01/2027 | | 2,019,619 | 0.835554000000 0002 | | | | (37,340) | | (37,340) | | (37,340) | | | 15,434 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500179 | Currency | DB- | 01/16/2025 | 11/29/2027 | | 314,049 | 0.918738000000 0005 | | | | (37,976) | | (37,976) | | (37,976) | | | 2,440 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401392 | Currency | CITI-579100KKDGKCFFKKF093 | 10/24/2024 | 11/30/2027 | | 82,953,695 | 0.879082000000 0003 | | | | (6,020,417) | | (6,020,417) | | (8,865,382) | | | 644,784 | | .0004 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Long: United States Dollar Short: Euro | | TE2401544 | Currency | CITI-579100KKDGKCFFKKF093 | 11/20/2024 | 12/20/2027 | | 260,389 | 0.8966830000000001 | | | | (24,678) | | (24,678) | | (28,307) | | | 2,047 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500501 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/31/2025 | 12/20/2027 | | 304,708 | 0.8845330000000001 | | | | (24,358) | | (24,358) | | (24,358) | | | 2,396 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500180 | Currency | DB- | 01/16/2025 | 12/30/2027 | | 293,607 | 0.9154579999999999 | | | | (34,665) | | (34,665) | | (34,665) | | | 2,321 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2400711 | Currency | CITI-579100KKDGKCFFKKF093 | 06/27/2024 | 12/31/2027 | | 65,512,068 | 0.8863680000000004 | | | | (5,409,527) | | (5,409,527) | | (7,029,037) | | | 517,918 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500181 | Currency | DB- | 01/16/2025 | 01/31/2028 | | 288,879 | 0.915709 | | | | (34,537) | | (34,537) | | (34,537) | | | 2,322 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500182 | Currency | DB- | 01/16/2025 | 02/29/2028 | | 274,998 | 0.898061 | | | | (27,233) | | (27,233) | | (27,233) | | | 2,245 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401545 | Currency | CITI-579100KKDGKCFFKKF093 | 11/20/2024 | 03/20/2028 | | 265,457 | 0.8929019999999997 | | | | (24,803) | | (24,803) | | (28,419) | | | 2,190 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500502 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/31/2025 | 03/20/2028 | | 310,352 | 0.8816169999999998 | | | | (24,709) | | (24,709) | | (24,709) | | | 2,560 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500183 | Currency | DB- | 01/16/2025 | 03/29/2028 | | 60,793,944 | 0.9131749999999996 | | | | (7,209,732) | | (7,209,732) | | (7,209,732) | | | 503,822 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500728 | Currency | DB- | 06/09/2025 | 05/02/2028 | | 2,035,085 | 0.8292040000000005 | | | | (34,331) | | (34,331) | | (34,331) | | | 17,145 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2300652 | Currency | CITI-579100KKDGKCFFKKF093 | 06/07/2023 | 05/31/2028 | | 55,741,938 | 0.8856450000000002 | | | | (4,856,286) | | (4,856,286) | | (5,867,883) | | | 475,987 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2300658 | Currency | CITI-579100KKDGKCFFKKF093 | 06/07/2023 | 05/31/2028 | | 1,264,614 | 0.8856450000000002 | | | | (110,174) | | (110,174) | | (133,124) | | | 10,799 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401546 | Currency | CITI-579100KKDGKCFFKKF093 | 11/20/2024 | 06/20/2028 | | 273,533 | 0.8893489999999995 | | | | (25,270) | | (25,270) | | (28,845) | | | 2,358 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500503 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/31/2025 | 06/20/2028 | | 319,504 | 0.8789050000000005 | | | | (25,418) | | (25,418) | | (25,418) | | | 2,754 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2401547 | Currency | CITI-579100KKDGKCFFKKF093 | 11/20/2024 | 08/25/2028 | | 18,499,785 | 0.890185 | | | | (1,768,966) | | (1,768,966) | | (1,934,083) | | | 164,242 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500504 | Currency | MS-I7331LVCZKQKX5T7XV54 | 03/31/2025 | 08/25/2028 | | 31,832,230 | 0.8770010000000003 | | | | (2,527,285) | | (2,527,285) | | (2,527,285) | | | 282,608 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500833 | Currency | CITI-579100KKDGKCFFKKF093 | 06/27/2025 | 08/28/2028 | | 100,070,395 | 0.8126449999999995 | | | | (27,672) | | (27,672) | | (27,672) | | | 889,601 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500729 | Currency | DB- | 06/09/2025 | 11/01/2028 | | 2,049,901 | 0.8232110000000003 | | | | (31,299) | | (31,299) | | (31,299) | | | 18,721 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500074 | Currency | CITI-579100KKDGKCFFKKF093 | 01/14/2025 | 11/15/2028 | | 48,769 | 0.9022820000000003 | | | | (5,523) | | (5,523) | | (5,523) | | | 448 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500730 | Currency | DB- | 06/09/2025 | 05/02/2029 | | 2,064,449 | 0.8174099999999997 | | | | (28,152) | | (28,152) | | (28,152) | | | 20,224 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500731 | Currency | DB- | 06/09/2025 | 11/01/2029 | | 2,079,103 | 0.8116480000000004 | | | | (25,449) | | (25,449) | | (25,449) | | | 21,647 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500732 | Currency | DB- | 06/09/2025 | 05/02/2030 | | 2,093,685 | 0.8059950000000002 | | | | (22,984) | | (22,984) | | (22,984) | | | 23,028 | | .0004 |
| Long: United States Dollar Short: Euro | | TE2500733 | Currency | DB- | 06/09/2025 | 06/10/2030 | | 62,582,009 | 0.8047940000000001 | | | | (670,213) | | (670,213) | | (670,213) | | | 695,790 | | .0004 |
| 1439999999 - Forwards - Hedging Other | | | | | | | | | | | | | (161,672,515) | XXX | (161,672,515) | 1,133,981 | (213,555,295) | | | 28,226,224 | XXX | XXX |
| Forwards - Replication | | | | | | | | | | | | | | | | | | | | | | |
| Forwards - Income Generation | | | | | | | | | | | | | | | | | | | | | | |
| Forwards - Other | | | | | | | | | | | | | | | | | | | | | | |
| 1479999999 - Forwards - Subtotal - Forwards | | | | | | | | | | | | | (161,672,515) | XXX | (161,672,515) | 1,133,981 | (213,555,295) | | | 28,226,224 | XXX | XXX |
| SSAP No. 108 Adjustments - Offset to VM-21 | | | | | | | | | | | | | | | | | | | | | | |
| SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities | | | | | | | | | | | | | | | | | | | | | | |
| 1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | | | (6,203,546) | (38,816,724) | XXX | 88,032,431 | (41,986,586) | | | | 39,516,365 | XXX | XXX |
| 1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1709999999 Subtotal - Hedging Other | | | | | | | | | | 466,570,175 | 462,892,645 | (6,109,115) | 708,719,691 | XXX | 970,217,403 | 14,677,325 | (218,658,794) | (29,631,103) | | 64,583,828 | XXX | XXX |
| 1719999999 Subtotal - Replication | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1729999999 Subtotal - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1739999999 Subtotal - Other | | | | | | | | | | | | | 21,989,894 | XXX | 21,989,895 | 13,624,508 | | | | | XXX | XXX |
| 1749999999 Subtotal – Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1759999999 Totals | | | | | | | | | | 466,570,175 | 462,892,645 | (12,312,661) | 691,892,861 | XXX | 1,080,239,729 | (13,684,753) | (218,658,794) | (29,631,103) | | 104,100,193 | XXX | XXX |

| (a) | Code | Description of Hedged Risk(s) |
|---|---|---|
| | | |
| | | |
| | | |
| | | |

| (b) | Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|---|
| B0001 | 0001 | Hedge equity and market risk of Fixed Index Annuity Products. |
| B0002 | 0002 | Hedge Interest Rate Risk. |
| B0003 | 0003 | Hedge Variable Interest Rate Cash Flow. |
| B0004 | 0004 | Hedge currency risk of foreign denominated assets. |
| | | |

# SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used For Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-End (b) | Value of One (1) Point |
| Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | | | | | | | | | | | | |
| Long Futures - Hedging Effective – Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | | | | |
| Long Futures - Hedging Other | | | | | | | | | | | | | | | | | | | | | |
| FVU5 | 2,825 | 2,825,000 | 5 YR US TREAS FUTURE | Fixed Index Annuity Hedge | N/A | Interest Rate | 10/03/2025 | CBT - 549300EX04Q20BFQTQ27 | 05/28/2025 | 107.9239 | 109.0000 | | | | | | 3,040,087 | 3,040,087 | 3,531,250 | 0001 | 1,000 |
| TUU5 | 2,649 | 5,298,000 | 2 YR US TREASURY FUTURES | Fixed Index Annuity Hedge | N/A | Interest Rate | 10/03/2025 | CBT - 549300EX04Q20BFQTQ27 | 05/28/2025 | 103.5940 | 104.0117 | | | | | | 2,212,901 | 2,212,901 | 3,178,800 | 0001 | 2,000 |
| ADU5 | 11 | 11,000 | AUDUSD CRNCY FUT | Fixed Index Annuity Hedge | N/A | Currency | 09/17/2025 | CME - SNZ2OJLFK8MNNCLQOF39 | 06/13/2025 | 64.7173 | 65.8950 | | | | | | 12,955 | 12,955 | 24,200 | 0001 | 1,000 |
| BPU5 | 8 | 5,000 | BP CURRENCY FUT | Fixed Index Annuity Hedge | N/A | Currency | 09/17/2025 | CME - SNZ2OJLFK8MNNCLQOF39 | 06/13/2025 | 135.1200 | 137.2500 | | | | | | 10,650 | 10,650 | 17,600 | 0001 | 625 |
| CDU5 | 10 | 10,000 | C$ CURRENCY FUT | Fixed Index Annuity Hedge | N/A | Currency | 09/17/2025 | CME - SNZ2OJLFK8MNNCLQOF39 | 06/13/2025 | 73.4780 | 73.6800 | | | | | | 2,020 | 2,020 | 13,500 | 0001 | 1,000 |
| SFU5 | 2 | 2,500 | CHF CURRENCY FUT | Fixed Index Annuity Hedge | N/A | Currency | 09/17/2025 | CME - SNZ2OJLFK8MNNCLQOF39 | 05/30/2025 | 123.2475 | 127.2650 | | | | | | 10,044 | 10,044 | 10,800 | 0001 | 1,250 |
| HGU5 | 6 | 1,500 | COPPER FUTURE | Fixed Index Annuity Hedge | N/A | Commodity | 09/30/2025 | CMX - | 06/16/2025 | 478.3833 | 508.2500 | | | | | | 44,800 | 44,800 | 66,000 | 0001 | 250 |
| RTYU | 4 | 200 | E-MINI RUSS 2000 SEP25 | Fixed Index Annuity Hedge | N/A | Equity/Index | 09/19/2025 | CME - SNZ2OJLFK8MNNCLQOF39 | 06/16/2025 | 2,118.4500 | 2,191.7000 | | | | | | 14,650 | 14,650 | 33,824 | 0001 | 50 |
| ESU5 | 135 | 6,750 | E-MINI S&P 500 FUTURES | Fixed Index Annuity Hedge | N/A | Equity/Index | 09/19/2025 | CME - SNZ2OJLFK8MNNCLQOF39 | 06/30/2025 | 6,079.5444 | 6,253.7500 | | | | | | 1,175,887 | 1,175,887 | 2,701,620 | 0001 | 50 |
| ECU5 | 10 | 1,250,000 | EURO FX CURR FUT | Fixed Index Annuity Hedge | N/A | Currency | 09/17/2025 | CME - SNZ2OJLFK8MNNCLQOF39 | 06/13/2025 | 1.1510 | 1.1836 | | | | | | 40,794 | 40,794 | 34,000 | 0001 | 125,000 |
| XBU5 | 6 | 2,520 | GASOLINE RBOB FUT | Fixed Index Annuity Hedge | N/A | Commodity | 09/29/2025 | NYM - 5493008GFNDTXFPHWI47 | 06/30/2025 | 204.2950 | 204.2200 | | | | | | (189) | (189) | 31,524 | 0001 | 420 |
| GCZ5 | 2 | 200 | GOLD 100 OZ FUTR | Fixed Index Annuity Hedge | N/A | Commodity | 12/31/2025 | CMX - | 06/30/2025 | 3,362.7000 | 3,362.9000 | | | | | | 40 | 40 | 30,000 | 0001 | 100 |
| JYU5 | 16 | 20,000 | JPN YEN CURR FUT JUN25 | Fixed Index Annuity Hedge | N/A | Currency | 09/17/2025 | CME - SNZ2OJLFK8MNNCLQOF39 | 06/13/2025 | 70.2941 | 69.9450 | | | | | | (6,981) | (6,981) | 60,800 | 0001 | 1,250 |
| LCQ5 | 1 | 400 | LIVE CATTLE FUTR | Fixed Index Annuity Hedge | N/A | Commodity | 09/16/2025 | CME - SNZ2OJLFK8MNNCLQOF39 | 06/16/2025 | 215.4250 | 213.8750 | | | | | | (620) | (620) | 2,750 | 0001 | 400 |
| MFSU | 1 | 50 | MSCI EAFE SEP25 | Fixed Index Annuity Hedge | N/A | Equity/Index | 09/22/2025 | NYF - 5493004R83R1LVX2IL36 | 06/16/2025 | 2,668.8000 | 2,681.7000 | | | | | | 645 | 645 | 4,387 | 0001 | 50 |
| NQU5 | 4 | 80 | NASDAQ 100 E - MINI | Fixed Index Annuity Hedge | N/A | Equity/Index | 09/19/2025 | CME - SNZ2OJLFK8MNNCLQOF39 | 06/18/2025 | 21,892.0000 | 22,893.0000 | | | | | | 80,101 | 80,101 | 118,108 | 0001 | 20 |
| NGV5 | 18 | 180,000 | NATURAL GAS FUTURE | Fixed Index Annuity Hedge | N/A | Commodity | 10/31/2025 | NYM - 5493008GFNDTXFPHWI47 | 06/30/2025 | 3.5934 | 3.5930 | | | | | | (70) | (70) | 54,108 | 0001 | 10,000 |
| HOU5 | 5 | 2,100 | NY HARB ULSD FUT | Fixed Index Annuity Hedge | N/A | Commodity | 09/29/2025 | NYM - 5493008GFNDTXFPHWI47 | 06/30/2025 | 225.2340 | 225.1800 | | | | | | (113) | (113) | 33,245 | 0001 | 420 |
| SIU5 | 2 | 10,000 | SILVER FUTURE | Fixed Index Annuity Hedge | N/A | Commodity | 09/30/2025 | CMX - | 06/16/2025 | 35.0525 | 36.1720 | | | | | | 11,195 | 11,195 | 30,000 | 0001 | 5,000 |
| SX5 | 14 | 700 | SOYABEAN FUTURE | Fixed Index Annuity Hedge | N/A | Commodity | 11/18/2025 | CBT - 549300EX04Q20BFQTQ27 | 06/20/2025 | 1,072.4643 | 1,027.0000 | | | | | | (31,825) | (31,825) | 26,600 | 0001 | 50 |
| TYU5 | 1,398 | 1,398,000 | US 10-YR NOTE | Fixed Index Annuity Hedge | N/A | Interest Rate | 09/30/2025 | CBT - 549300EX04Q20BFQTQ27 | 05/27/2025 | 110.3040 | 112.1250 | | | | | | 2,545,766 | 2,545,766 | 2,621,250 | 0001 | 1,000 |
| UXYU | 946 | 946,000 | US 10YR ULTRA FUT SEP25 | Fixed Index Annuity Hedge | N/A | Interest Rate | 09/30/2025 | CBT - 549300EX04Q20BFQTQ27 | 05/28/2025 | 112.1682 | 114.2656 | | | | | | 1,984,141 | 1,984,141 | 2,412,300 | 0001 | 1,000 |
| USU5 | 307 | 307,000 | US BOND | Fixed Index Annuity Hedge | N/A | Interest Rate | 09/30/2025 | CBT - 549300EX04Q20BFQTQ27 | 06/26/2025 | 113.1080 | 115.4688 | | | | | | 724,750 | 724,750 | 1,135,900 | 0001 | 1,000 |
| CLV5 | 24 | 24,000 | WTI CRUDE FUTURE | Fixed Index Annuity Hedge | N/A | Commodity | 10/31/2025 | NYM - 5493008GFNDTXFPHWI47 | 06/30/2025 | 62.7638 | 62.7600 | | | | | | (90) | (90) | 118,008 | 0001 | 1,000 |
| 1539999999 - Long Futures - Hedging Other | | | | | | | | | | | | | | | | | 11,871,538 | 11,871,538 | 16,290,574 | XXX | XXX |
| Long Futures - Replication | | | | | | | | | | | | | | | | | | | | | |
| Long Futures - Income Generation | | | | | | | | | | | | | | | | | | | | | |
| Long Futures - Other | | | | | | | | | | | | | | | | | | | | | |
| 1579999999 - Long Futures - Subtotal - Long Futures | | | | | | | | | | | | | | | | | 11,871,538 | 11,871,538 | 16,290,574 | XXX | XXX |
| Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | | | | | | | | | | | | |
| Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | | | | | | | | | | | | |
| Short Futures - Hedging Other | | | | | | | | | | | | | | | | | | | | | |
| CCU5 | 1 | 10 | COCOA FUTURE | Fixed Index Annuity Hedge | N/A | Commodity | 09/30/2025 | NYB - 5493004R83R1LVX2IL36 | 05/30/2025 | 9,135.0000 | 9,000.0000 | | | | | | 1,350 | 1,350 | 13,090 | 0001 | 10 |
| KCU5 | 1 | 375 | COFFEE C FUTURE | Fixed Index Annuity Hedge | N/A | Commodity | 09/30/2025 | NYB - 5493004R83R1LVX2IL36 | 06/20/2025 | 313.8500 | 300.1000 | | | | | | 5,156 | 5,156 | 8,914 | 0001 | 375 |
| CU5 | 27 | 1,350 | CORN FUTURE | Fixed Index Annuity Hedge | N/A | Commodity | 09/16/2025 | CBT - 549300EX04Q20BFQTQ27 | 06/13/2025 | 425.5093 | 409.2500 | | | | | | 21,950 | 21,950 | 28,350 | 0001 | 50 |

# SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used For Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-End (b) | Value of One (1) Point |
| CTZ5 | 3 | 1,500 | COTTON NO 2 FUTR | Fixed Index Annuity Hedge | N/A | Commodity | 12/22/2025 | NYB - 5493004R83R1LVX2IL36 | 06/16/2025 | 67.8333 | 68.1300 | | | | | | (445) | (445) | 4,347 | 0001 | 500 |
| GCQ5 | 1 | 100 | GOLD 100 OZ FUTR | Fixed Index Annuity Hedge | N/A | Commodity | 08/29/2025 | CMX - | 06/27/2025 | 3,287.3000 | 3,307.7000 | | | | | | (2,040) | (2,040) | 15,000 | 0001 | 100 |
| LHQ5 | 2 | 800 | LEAN HOGS FUTURE | Fixed Index Annuity Hedge | N/A | Commodity | 08/18/2025 | CME - SNZ20JLFK8MNNCLQ0F39 | 06/16/2025 | 104.9500 | 107.5000 | | | | | | (2,040) | (2,040) | 3,700 | 0001 | 400 |
| LHZ5 | 2 | 800 | LEAN HOGS FUTURE | Fixed Index Annuity Hedge | N/A | Commodity | 12/16/2025 | CME - SNZ20JLFK8MNNCLQ0F39 | 06/30/2025 | 83.7750 | 83.7750 | | | | | | | | 3,700 | 0001 | 400 |
| SBV5 | 9 | 10,080 | SUGAR 11 WORLD | Fixed Index Annuity Hedge | N/A | Commodity | 12/15/2025 | NYB - 5493004R83R1LVX2IL36 | 06/16/2025 | 17.1667 | 16.2000 | | | | | | 9,744 | 9,744 | 8,770 | 0001 | 1,120 |
| WU5 | 13 | 650 | WHEAT FUTURE(CBT) | Fixed Index Annuity Hedge | N/A | Commodity | 09/16/2025 | CBT - 549300EX04Q20BFQTQ27 | 06/13/2025 | 551.5962 | 538.2500 | | | | | | 8,675 | 8,675 | 21,450 | 0001 | 50 |
| 1609999999 - Short Futures - Hedging Other | | | | | | | | | | | | | | | | | 42,350 | 42,350 | 107,320 | XXX | XXX |
| Short Futures - Replication | | | | | | | | | | | | | | | | | | | | | |
| Short Futures - Income Generation | | | | | | | | | | | | | | | | | | | | | |
| Short Futures - Other | | | | | | | | | | | | | | | | | | | | | |
| 1649999999 - Short Futures - Subtotal - Short Futures | | | | | | | | | | | | | | | | | 42,350 | 42,350 | 107,320 | XXX | XXX |
| SSAP No. 108 Adjustments - Offset to VM-21 | | | | | | | | | | | | | | | | | | | | | |
| SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities | | | | | | | | | | | | | | | | | | | | | |
| 1709999999 - Subtotal - Hedging Other | | | | | | | | | | | | | | | | | 11,913,888 | 11,913,888 | 16,397,894 | XXX | XXX |
| | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | |
| 1759999999 – Totals | | | | | | | | | | | | | | | | | 11,913,888 | 11,913,888 | 16,397,894 | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| | | | |
| | | | |
| | | | |
| | | | |
| Total Net Cash Deposits | | | |

| (a) | Code | Description of Hedged Risk(s) |
|---|---|---|
| | | |
| | | |
| | | |
| | | |

| (b) | Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|---|
| B0001 | 0001 | Hedge equity and market risk of Fixed Index Annuity Products |
| | | |
| | | |
| | | |

# SCHEDULE DB - PART D - SECTION 1

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

| 1 | 2 | 3 | Counterparty Offset | | Book/Adjusted Carrying Value | | | Fair Value | | | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description of Exchange, Counterparty or Central Clearinghouse | Master Agreement (Y or N) | Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | 5 Present Value of Financing Premium | 6 Contracts With Book/Adjusted Carrying Value >0 | 7 Contracts With Book/Adjusted Carrying Value <0 | 8 Exposure Net of Collateral | 9 Contracts With Fair Value >0 | 10 Contracts With Fair Value <0 | 11 Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | XXX | | 151,653,786 | | 151,653,786 | 192,229,448 | | 192,229,448 | 16,397,894 | 16,397,894 |
| Over-The-Counter | | | | | | | | | | | | |
| NAIC 1 Designation | | | | | | | | | | | | |
| Barclays- | Y | N | 260,550,000 | | 232,197,528 | (23,885,229) | | 289,988,456 | (24,556,561) | 4,881,895 | 1,965,778 | |
| Bank of Montreal- | Y | N | 146,940,000 | | 121,429,518 | (8,281,868) | | 157,810,782 | (8,210,494) | 2,660,288 | 5,110,682 | |
| BNP Paribas- | Y | N | 88,320,000 | | 64,878,707 | (462,141) | | 92,930,416 | (464,621) | 4,145,795 | 140,167 | |
| Bank of America- | Y | N | 14,670,000 | | 7,934,258 | | | 12,895,935 | | | | |
| Canadian Imperial- | Y | N | 21,800,000 | | 10,133,684 | (8,606,076) | | 30,452,895 | (8,585,702) | 67,193 | 9,738,830 | |
| Citibank- | Y | N | (98,680,035) | | 80,188,344 | (169,814,826) | 9,053,553 | 84,010,475 | (171,063,101) | 11,627,409 | 18,456,011 | |
| Goldman Sachs- | Y | N | 55,960,000 | | 36,858,201 | | | 57,382,791 | | 1,422,791 | | |
| JP Morgan- | Y | N | 15,435,000 | | 18,043,307 | (9,047,649) | | 26,940,096 | (9,503,139) | 2,001,957 | 2,858,367 | |
| Morgan Stanley- | Y | N | 16,474,813 | | 29,174,724 | (13,863,205) | | 32,437,307 | (13,709,132) | 2,253,362 | 4,048,172 | |
| Natixis- | Y | N | 51,770,000 | | 46,217,044 | (2,474,207) | | 59,771,714 | (3,579,323) | 4,422,391 | | |
| Royal Bank Canada- | Y | N | 103,010,000 | | 87,493,899 | (3,129,169) | | 113,349,905 | (4,657,999) | 5,681,906 | 1,667,563 | |
| Societe Generale- | Y | N | 45,348,000 | | 43,656,697 | (11,382,566) | | 56,856,833 | (11,388,558) | 120,275 | 2,744,743 | |
| UBS- | Y | N | 18,604,000 | | 29,917,409 | (6,134) | 11,307,275 | 21,632,146 | (6,134) | 3,022,012 | 65,465 | |
| Deutsche Bank AG- | Y | N | (21,200,000) | | 22,237,144 | (40,876,624) | 2,560,520 | 22,237,144 | (40,876,624) | 2,560,520 | 6,992,871 | |
| Nomura- | Y | N | 18,460,000 | | 13,218,261 | (89,316) | | 19,629,654 | (226,600) | 943,054 | 109,216 | |
| 0299999999 - Total NAIC 1 Designation | | | 737,461,778 | | 843,578,726 | (291,919,010) | 22,921,348 | 1,078,326,549 | (296,827,988) | 45,810,848 | 53,897,865 | |
| NAIC 2 Designation | | | | | | | | | | | | |
| Jefferies- | Y | N | 2,400,000 | | 6,732,991 | | 4,332,991 | 2,775,701 | | 375,701 | | |
| 0399999999 - Total NAIC 2 Designation | | | 2,400,000 | | 6,732,991 | | 4,332,991 | 2,775,701 | | 375,701 | | |
| NAIC 3 Designation | | | | | | | | | | | | |
| NAIC 4 Designation | | | | | | | | | | | | |
| NAIC 5 Designation | | | | | | | | | | | | |
| NAIC 6 Designation | | | | | | | | | | | | |
| 0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded) | | | | | 3,410,486 | (43,554,012) | | 91,026,681 | (9,280,557) | 81,746,124 | 50,202,328 | 10,058,801 |
| 0999999999 Gross Totals | | | 739,861,778 | | 1,005,375,988 | (335,473,022) | 178,908,125 | 1,364,358,379 | (306,108,545) | 320,162,121 | 120,498,087 | 26,456,695 |
| 1. Offset per SSAP No. 64 | | | | | 227,218,863 | (227,218,863) | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 800,147,018 | (108,265,951) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| Collateral Pledged by Reporting Entity | | | | | | | | |
| Citi - | CASH | 000000-00-0 | | (98,680,035) | | | | IV |
| Deutsche - | CASH | 000000-00-0 | | (21,200,000) | | | | IV |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0199999999 Total | | | | (119,880,035) | | | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| Collateral Pledged to Reporting Entity | | | | | | | | |
| Barclays - | CASH | 000000-00-0 | | 260,550,000 | | XXX | | IV |
| Bank of Montreal - | CASH | 000000-00-0 | | 146,940,000 | | XXX | | IV |
| BNP Paribas - | CASH | 000000-00-0 | | 88,320,000 | | XXX | | IV |
| Bank of America - | CASH | 000000-00-0 | | 14,670,000 | | XXX | | IV |
| Goldman Sachs - | CASH | 000000-00-0 | | 55,960,000 | | XXX | | IV |
| Jefferies - | CASH | 000000-00-0 | | 2,400,000 | | XXX | | IV |
| JP Morgan - | CASH | 000000-00-0 | | 15,435,000 | | XXX | | IV |
| Morgan Stanley - | CASH | 000000-00-0 | | 16,474,813 | | XXX | | IV |
| Nomura - | CASH | 000000-00-0 | | 18,460,000 | | XXX | | IV |
| Natixis - | CASH | 000000-00-0 | | 51,770,000 | | XXX | | IV |
| Royal Bank Canada - | CASH | 000000-00-0 | | 103,010,000 | | XXX | | IV |
| Societe Generale - | CASH | 000000-00-0 | | 45,348,000 | | XXX | | IV |
| UBS - | CASH | 000000-00-0 | | 18,604,000 | | XXX | | IV |
| Canadian Imperial - | CASH | 000000-00-0 | | 21,800,000 | | XXX | | IV |
| 0299999999 Total | | | | 859,741,813 | | XXX | XXX | XXX |

# SCHEDULE DB - PART E

## Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

### This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

| CDHS | | Hedged Item | | | | | | | | Hedging Instruments | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 |
| Identifier | Description | Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates | Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates | Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3) | Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk | Current Year Increase/ (Decrease) in VM-21 Liability | Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates | Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5) | Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9) | Prior Deferred Balance | Current Year Fair Value Fluctuation of the Hedge Instruments | Current Year Natural Offset to VM-21 Liability | Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk | Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)] | Current Year Prescribed Deferred Amortization | Current Year Additional Deferred Amortization | Current Year Total Deferred Amortization (16+17) | Ending Deferred Balance (11+15+18) |
| | | | | | | | | | | | | | | | | | | |
| Total | | | | | | | | XXX | | | | | | | | | | |

NONE

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Restricted Asset Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Dates |
|---|---|---|---|---|---|---|
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): U.S. Government Obligations (Exempt from RBC) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Other U.S. Government Obligations (Not Exempt from RBC) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Non-U.S. Sovereign Jurisdiction Securities | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Municipal Bonds - General Obligations (Direct and Guaranteed) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Municipal Bonds - Special Revenues | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Project Finance Bonds Issued by Operating Entities (Unaffiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Project Finance Bonds Issued by Operating Entities (Affiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Corporate Bonds (Unaffiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Corporate Bonds (Affiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Mandatory Convertible Bonds (Unaffiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Mandatory Convertible Bonds (Affiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Single Entity Backed Obligations (Unaffiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Single Entity Backed Obligations (Affiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): SVO-Identified Bond Exchange Traded Funds - Fair Value | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): SVO-Identified Bond Exchange Traded Funds - Systematic Value | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bonds Issued from SEC-Registered Business Development Corps,Closed End Funds & REITS (Affiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bank Loans - Issued (Unaffiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bank Loans - Issued (Affiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bank Loans - Acquired (Unaffiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bank Loans - Acquired (Affiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Certificates of Deposit (Unaffiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Certificates of Deposit (Affiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Other Issuer Credit Obligations (Unaffiliated) | | | | | | |
| Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Other Issuer Credit Obligations (Affiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Affiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Not Self-Liquidating - Equity Backed Securities (Unaffiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Not Self-Liquidating - Equity Backed Securities (Affiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Affiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Affiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Affiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated) | | | | | | |
| Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Affiliated) | | | | | | |
| Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred | | | | | | |
| Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred | | | | | | |
| Stocks - Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred | | | | | | |
| Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred | | | | | | |
| Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded | | | | | | |
| Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other | | | | | | |
| Stocks - Common Stocks - Mutual Funds - Designation Assigned by SVO | | | | | | |
| Stocks - Common Stocks - Mutual Funds - Designation Not Assigned by SVO | | | | | | |
| Stocks - Common Stocks - Unit Investment Trusts - Designation Assigned by SVO | | | | | | |
| Stocks - Common Stocks - Unit Investment Trusts - Designation Not Assigned by SVO | | | | | | |
| Stocks - Common Stocks - Closed-End Funds - Designation Assigned by SVO | | | | | | |
| Stocks - Common Stocks - Closed-End Funds - Designation Not Assigned by SVO | | | | | | |
| Stocks - Common Stocks - Exchange Traded Funds | | | | | | |
| Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded | | | | | | |
| Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Other | | | | | | |
| Real Estate (Schedule A type) | | | | | | |
| Mortgage Loans on Real Estate (Schedule B type) | | | | | | |
| Other Invested Assets (Schedule BA type) | | | | | | |
| Short-Term Invested Assets (Schedule DA type) | | | | | | |
| Cash (Schedule E, Part 1 type) | | | | | | |
| Cash Equivalents (Schedule E, Part 2 type) | | | | | | |
| 61747C-70-7 | MORGAN STANLEY INST LQDTY - GVT | | | 40,568,596 | 40,568,596 | |
| 9709999999 - Cash Equivalents (Schedule E, Part 2 type) | | | | 40,568,596 | 40,568,596 | XXX |
| Other Assets | | | | | | |
| 9999999999 Totals | | | | 40,568,596 | 40,568,596 | XXX |

General Interrogatories:

1. Total activity for the year to date ..... Fair Value $ 40,568,596 Book/Adjusted Carrying Value $ 40,568,596
2. Average balance for the year to date ..... Fair Value $ 31,152,965 Book/Adjusted Carrying Value $ 31,152,965
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

# SCHEDULE DL - PART 2
# SECURITIES LENDING COLLATERAL ASSETS

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Restricted Asset Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Dates |
|---|---|---|---|---|---|---|
| | | | NONE | | | |
| 9999999999 Totals | | | | | | XXX |

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

# SCHEDULE E - PART 1 - CASH

**Month End Depository Balances**

| 1 | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | 9 |
|---|---|---|---|---|---|---|---|---|
| | | | | | 6 | 7 | 8 | |
| Depository | Restricted Asset Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date | First Month | Second Month | Third Month | * |
| Open Depositories | | | | | | | | |
| UMB | | | | | 1,773,673,430 | 1,748,499,763 | 1,451,696,436 | XXX |
| State Street | | | 41,617,388 | | 2,376,398,597 | 1,308,654,663 | 1,432,868,417 | XXX |
| FHLB | | | 232,662 | | 21,389,912 | 27,930,223 | 5,086 | XXX |
| Bank of America | | | | | 5,144,315 | 5,161,853 | 5,178,843 | XXX |
| JP Morgan | | | | | (177,397) | (234,004) | (234,004) | XXX |
| 0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories | XXX | XXX | | | | | | XXX |
| 0199999 Total Open Depositories | XXX | XXX | 41,850,050 | | 4,176,428,857 | 3,090,012,498 | 2,889,514,778 | XXX |
| 0399999 Total Cash on Deposit | XXX | XXX | 41,850,050 | | 4,176,428,857 | 3,090,012,498 | 2,889,514,778 | XXX |
| 0499999 Cash in Company's Office | XXX | XXX | XXX | XXX | | | | XXX |
| 0599999 Total | XXX | XXX | 41,850,050 | | 4,176,428,857 | 3,090,012,498 | 2,889,514,778 | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

**Show Investments Owned End of Current Quarter**

| 1<br>CUSIP | 2<br>Description | 3<br>Restricted Asset Code | 4<br>Date Acquired | 5<br>Stated Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC) | | | | | | | | |
| XXX | US TREASURY | | 05/07/2025 | | 08/05/2025 | 139,424,433 | | 878,792 |
| 0019999999 - ICOs: U.S. Government Obligations (Exempt from RBC) | | | | | | 139,424,433 | | 878,792 |
| Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC) | | | | | | | | |
| XXX | GNMA TRUST CERTIFICATE | | 06/02/2025 | 4.670 | 07/02/2025 | 20,279,875 | 76,292 | |
| XXX | GNMA TRUST CERTIFICATE | | 06/02/2025 | 4.670 | 07/02/2025 | 50,699,688 | 190,729 | |
| 0029999999 - ICOs: Other U.S. Government Obligations (Not Exempt from RBC) | | | | | | 70,979,563 | 267,021 | |
| Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities | | | | | | | | |
| Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed) | | | | | | | | |
| Issuer Credit Obligations: Municipal Bonds - Special Revenue | | | | | | | | |
| Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Affiliated) | | | | | | | | |
| Issuer Credit Obligations: Corporate Bonds (Unaffiliated) | | | | | | | | |
| XXX | ARROW ELECTRONICS INC | | 06/20/2025 | | 07/01/2025 | 197,500,000 | | 283,028 |
| XXX | ARROW ELECTRONICS INC | | 06/24/2025 | | 07/02/2025 | 94,987,775 | | 98,392 |
| XXX | CVS HEALTH CORPORATION | | 06/24/2025 | | 07/09/2025 | 34,961,853 | | 33,311 |
| XXX | CVS HEALTH CORPORATION | | 06/24/2025 | | 07/17/2025 | 39,613,460 | | 37,743 |
| XXX | CVS HEALTH CORPORATION | | 06/24/2025 | | 07/21/2025 | 99,727,555 | | 81,444 |
| XXX | CVS HEALTH CORPORATION | | 06/24/2025 | | 07/23/2025 | 74,772,938 | | 61,688 |
| XXX | JABIL INC | | 06/11/2025 | | 07/09/2025 | 38,957,766 | | 105,186 |
| XXX | JABIL INC | | 06/13/2025 | | 07/10/2025 | 64,920,848 | | 144,948 |
| XXX | JABIL INC | | 06/13/2025 | | 07/11/2025 | 49,932,363 | | 101,113 |
| XXX | JABIL INC | | 06/17/2025 | | 07/14/2025 | 49,912,277 | | 87,416 |
| XXX | JABIL INC | | 06/17/2025 | | 07/16/2025 | 34,929,147 | | 61,175 |
| XXX | JABIL INC | | 06/20/2025 | | 07/18/2025 | 40,905,959 | | 60,620 |
| XXX | JABIL INC | | 06/23/2025 | | 07/21/2025 | 24,932,575 | | 23,513 |
| XXX | JABIL INC | | 06/23/2025 | | 07/23/2025 | 34,896,166 | | 32,909 |
| XXX | NATIONAL FUEL GAS CO NFG CP 07/08/25 | | 06/30/2025 | | 07/08/2025 | 19,981,450 | | |
| XXX | NATIONAL FUEL GAS CO | | 06/17/2025 | | 07/11/2025 | 24,217,281 | | 35,889 |
| XXX | QUANTA SERVICES INC | | 06/27/2025 | | 07/01/2025 | 25,000,000 | | 13,056 |
| XXX | SONOCO PRODUCTS COMPANY | | 06/02/2025 | | 07/02/2025 | 34,994,972 | | 145,181 |
| XXX | SONOCO PRODUCTS COMPANY | | 06/17/2025 | | 07/09/2025 | 13,584,862 | | 24,528 |
| XXX | SONOCO PRODUCTS COMPANY | | 06/13/2025 | | 07/10/2025 | 11,984,661 | | 30,561 |
| XXX | SONOCO PRODUCTS COMPANY SONO CP 07/21/25 | | 06/30/2025 | | 07/21/2025 | 19,944,770 | | 2,753 |
| XXX | STANLEY BLACK & DECKER | | 06/25/2025 | | 07/02/2025 | 82,273,363 | | 63,762 |
| 0089999999 - ICOs: Corporate Bonds (Unaffiliated) | | | | | | 1,112,932,041 | | 1,528,216 |
| Issuer Credit Obligations: Corporate Bonds (Affiliated) | | | | | | | | |
| Issuer Credit Obligations: Mandatory Convertible Bonds (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations: Mandatory Convertible Bonds (Affiliated) | | | | | | | | |
| Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations: Single Entity Backed Obligations (Affiliated) | | | | | | | | |
| Issuer Credit Obligations: Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations: Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated) | | | | | | | | |
| Issuer Credit Obligations: Bank Loans - Issued (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations: Bank Loans - Issued (Affiliated) | | | | | | | | |
| Issuer Credit Obligations: Bank Loans - Acquired (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations: Bank Loans - Acquired(Affiliated) | | | | | | | | |
| Issuer Credit Obligations: Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations: Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated) | | | | | | | | |
| Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated) | | | | | | | | |
| Issuer Credit Obligations: Other Issuer Credit Obligations (Affiliated) | | | | | | | | |
| 0489999999 - Issuer Credit Obligations: Total - Issuer Credit Obligations (Unaffiliated) | | | | | | 1,323,336,037 | 267,021 | 2,407,008 |
| 0509999999 - Issuer Credit Obligations: Total Issuer Credit Obligations | | | | | | 1,323,336,037 | 267,021 | 2,407,008 |
| Sweep Accounts | | | | | | | | |
| Exempt Money Market Mutual Funds - as Identified by SVO | | | | | | | | |
| 31846V-54-2 | FIRST AMERICAN TREASURY OBLIGA | | 06/16/2025 | | XXX | 5,768,417 | | 106,418 |
| 61747C-58-2 | MSILF TREASURY PORTFOLIO | | 06/26/2025 | | XXX | 24,613,773 | | 384,528 |
| 8209999999 - Exempt Money Market Mutual Funds - as Identified by SVO | | | | | | 30,382,190 | | 490,946 |
| All Other Money Market Mutual Funds | | | | | | | | |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

**Show Investments Owned End of Current Quarter**

| 1<br>CUSIP | 2<br>Description | 3<br>Restricted Asset Code | 4<br>Date Acquired | 5<br>Stated Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 857492-70-6 | STATE STREET INSTITUTIONAL US | | 06/24/2025 | | XXX | 31,758 | | 11 |
| 316175-10-8 | FIDELITY GOVERNMENT PORTFOLIO | | 06/02/2025 | | XXX | 3,313 | | 6,338 |
| 8309999999 - All Other Money Market Mutual Funds | | | | | | 35,071 | | 6,349 |
| Qualified Cash Pools Under SSAP No. 2 | | | | | | | | |
| Other Cash Equivalents (Unaffiliated) | | | | | | | | |
| Other Cash Equivalents (Affiliated) | | | | | | | | |
| 8589999999 - Total Cash Equivalents (Unaffiliated) | | | | | | 1,353,753,298 | 267,021 | 2,904,303 |
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| 8609999999 Total Cash Equivalents | | | | | | 1,353,753,298 | 267,021 | 2,904,303 |